

Joint analysis of the discounted aggregate claims until ruin with other ruin-related quantities

Eric C.K. Cheung¹, Jae-Kyung Woo²,

¹*The University of Hong Kong*

²*The University of Hong Kong*

Abstract

In this talk, Gerber-Shiu type functions that further incorporate the moments of the discounted aggregate claims until ruin will be proposed and studied. These Gerber-Shiu functions allow us to compute, for example, the covariance of the discounted aggregate claims until ruin and the time of ruin (conditional on ruin occurring). Numerical examples along with interpretations will be given. This is joint work with Jae-Kyung Woo.