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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Dimitrios G. KONSTANTINIDES

Department of Mathematics
University of the Aegean
Karlovassi, Greece

will give a talk

entitled

ASYMPTOTICS FOR RUIN PROBABILITIES IN A DISCRETE-TIME RISK MODEL WITH DEPENDENT FINANCIAL AND INSURANCE RISKS

Abstract

In this talk, we consider some non-standard renewal risk models with some dependent claim sizes and stochastic return, where an insurance company is allowed to invest her/his wealth in financial assets, and the price process of the investment portfolio is described as a geometric Lévy process. When the claim-size distribution belongs to some classes of heavy-tailed distributions and a constraint is imposed on the Lévy process in terms of its Laplace exponent, we obtain some asymptotic formulas for the tail probability of discounted aggregate claims and ruin probabilities holding uniformly for some finite or infinite time horizons.

on

Wednesday, November 25, 2015

(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome