Ruin Probabilities: Smoothness, Bounds, Supermartingale Approach

Yuliya Mishura, Olena Ragulina
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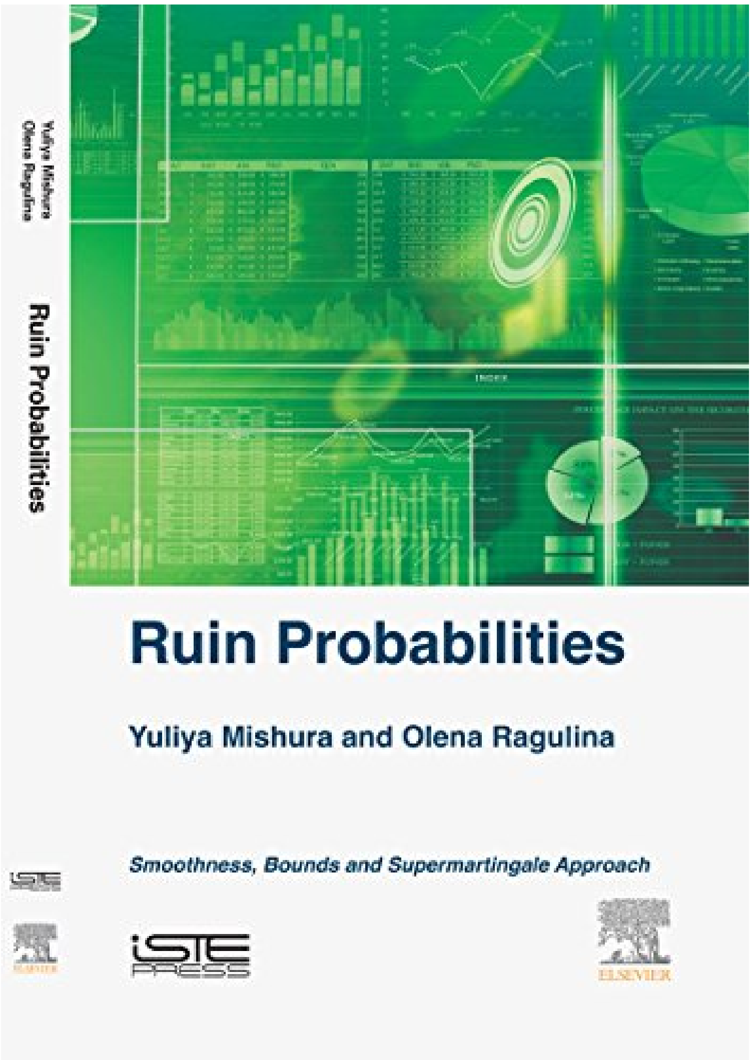

2016-11-08 2016-11-08File Name: B01N0CFMTD | File size: 52.Mb

Yuliya Mishura, Olena Ragulina : Ruin Probabilities: Smoothness, Bounds, Supermartingale Approach before purchasing it in order to gage whether or not it would be worth my time, and all praised Ruin Probabilities: Smoothness, Bounds, Supermartingale Approach:

Ruin Probabilities: Smoothness, Bounds, Supermartingale Approach deals with continuous-time risk models and covers several aspects of risk theory. The first of them is the smoothness of the survival probabilities. In particular, the book provides a detailed investigation of the continuity and differentiability of the infinite-horizon and finite-horizon survival probabilities for different risk models. Next, it gives some possible applications of the results concerning the smoothness of the survival probabilities. Additionally, the book introduces the supermartingale approach, which generalizes the martingale one introduced by Gerber, to get upper exponential bounds for the infinite-horizon ruin probabilities in some generalizations of the classical risk model with risky investments.Provides new original resultsDetailed investigation of the continuity and differentiability of the infinite-horizon and finite-horizon survival probabilities, as well as possible applications of these resultsAn excellent supplement to current textbooks and monographs in risk theoryContains a comprehensive list of useful references

About the AuthorYuliya Mishura is Professor and Head of the Department of Probability Theory, Statistics and Actuarial Mathematics, Faculty of Mechanics and Mathematics, Taras Shevchenko National University of Kyiv, Ukraine. Her research interests include stochastic analysis, theory of stochastic processes, stochastic differential equations, numerical schemes, financial mathematics, risk processes, statistics of stochastic processes, and models with long-range dependence.Olena Ragulina is Junior Researcher at the Department of Probability Theory, Statistics and Actuarial Mathematics, Taras Shevchenko National University of Kyiv, Ukraine Her research interests include actuarial and financial mathematics.