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Bivariate Recursive Equations on Excess-of-loss Reinsurance

杨静平，程士宏，王晓谦

北京大学数学学院金融数学系

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摘要

关键词 recursive equation $R_1(a,b)$ family excess-of-loss reinsurance

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Bivariate Recursive Equations on Excess-of-loss Reinsurance

Jing Ping YANG, Shi Hong CHENG, Xiao Qian WANG

LMAM, School of Mathematical Sciences, Peking University, Beijing 100871, P. R. China

Abstract This paper investigates bivariate recursive equations on excess-of-loss reinsurance. For an insurance portfolio, under the assumptions that the individual claim severity distribution has bounded continuous density and the number of claims belongs to $R_1(a,b)$ family, bivariate recursive equations for the joint distribution of the cedent's aggregate claims and the reinsurer's aggregate claims are obtained.

Key words recursive equation $R_1(a b)$ family excess-of-loss reinsurance

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通讯作者 杨静平 yangjp@math.pku.edu.cn

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- 杨静平
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