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学术论文

利力下带干扰的双复合Poisson风险过程的生存概率

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摘要:

本文考虑了常利力下带干扰的双复合Poisson风险过程,
借助微分和伊藤公式, 分别获得了无限时和有限时生存概率的积分微分方程.
当保费服从指数分布时, 得到了无限时生存概率的微分方程.

关键词:

The Survival Probability for the Perturbed Double Compound Poisson Risk Process under Constant Interest Force

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Abstract:

In this paper, we consider the perturbed
double compound Poisson risk process under constant interest force.
Exponential type upper bounds are obtained for the ultimate ruin
probability of this risk model by the way of martingale. For
infinite time and finite time survival probabilities, we obtain the
respective integro-differential equations. When the premiums are
exponentially distributed, some differential equations are derived
for infinite time survival probability.

Keywords:

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