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Original Articles

Extension of Some Classical Results on Ruin Probability to Delayed Renewal Model

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摘要 Embrechts and Veraverbeke~[2] investigated the renewal risk model and gave a tail equivalence relationship of the ruin probabilities ψ(x) under the assumption that the claim size is heavy-tailed, which is regarded as a classical result in the context of extremal value theory. In this note we extend this result to the delayed renewal risk model.

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Key words delayed renewal risk model heavy-tails ruin probability

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