Acta Mathematicae Applicatae Sinica,English Series 2002 18 (4): 685-692 ISSN: 1439-8516 CN: 11-2039/O1

Original Articles

Some Results for Classical Risk Process with Stochastic Return on Investments

Guo Jing WANG(1), Rong WU(2)

(1)Department of Mathematics, Suzhou University;(2)Department of Mathematics, Nankai Univercity

收稿日期 修回日期 网络版发布日期 接受日期

摘要 In this paper, we discuss the classical risk process with stochastic return on investment. We prove some properties of the ruin probability, the supremum distribution before ruin and the surplus distribution at the time of ruin and derive the integro-differential equations satisfied by these distributions respectively.

关键词 ruin probability supremum distribution before ruin
分类号

扩展功能

本文信息

- Supporting info
- PDF(0KB)
- [HTML全文](0KB)
- 参考文献

服务与反馈

- 把本文推荐给朋友
- 加入我的书架
- 加入引用管理器
- 复制索引
- Email Alert
- 文章反馈
- 浏览反馈信息

相关信息

- 本刊中 包含“ruin probability”的相关文章
- 本文作者相关文章
  - Guo Jing WANG
  - Rong WU

Some Results for Classical Risk Process with Stochastic Return on Investments

Guo Jing WANG(1), Rong WU(2)

(1)Department of Mathematics, Suzhou University;(2)Department of Mathematics, Nankai Univercity

Abstract In this paper, we discuss the classical risk process with stochastic return on investment. We prove some properties of the ruin probability, the supremum distribution before ruin and the surplus distribution at the time of ruin and derive the integro-differential equations satisfied by these distributions respectively.

Key words ruin probability supremum distribution before ruin

DOI:

通讯作者 Guo Jing WANG gjwang@suda.edu.cn