Original Articles

The Asymptotic Behavior of the Ruin Probability within a Random Horizon

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摘要　　Subject to the assumption that the common distribution

of claim sizes belongs to the extended regular variation class,

the present work obtains a simple asymptotic formula for the ruin

probability within a random or nonrandom horizon in the renewal

model.

关键词　　Asymptotics, extended regular variation class, finite time ruin probability, renewal model

分类号

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Abstract

Key words

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