Acta Mathematicae Applicatae Sinica,English Series 2003 19 (3): 521-528 ISSN: 1439-8516 CN: 11-2039/O1

Original Articles

Distribution of Deficit at Ruin for a PDMP Insurance Risk Model

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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 consider the risk process described by a piecewise deterministic Markov processes (PDMP). We mainly discuss the distribution of the deficit at ruin for the risk process. We derive the integro-differential equation satisfied by this distribution. We obtain the explicit expressions for it for certain choices of the claim amount distribution.

关键词 integro-differential equation risk process

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