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Original Articles

Some Results for the Compound Poisson Process That is Perturbed by Diffusion

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摘要 In the present paper surplus process perturbed by diffusion are considered. The distributions of the surplus immediately before and at ruin corresponding to the probabilities of ruin caused by oscillation and ruin caused by a claim are studied. Some joint distribution densities are obtained. Techniques from martingale theory and renewal theory are used.

关键词 compound Poisson process diffusion ruin Probability

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Key words compound Poisson process diffusion ruin Probability

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