For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Mrs. WOO Jae-Kyung

Department of Statistics and Actuarial Science
University of Waterloo
Canada

will give a talk

entitled

ON A CLASS OF DELAYED RISK PROCESSES WITH TIME-DEPENDENT CLAIMS

Abstract

Some extensions to the delayed renewal risk models are considered. In particular, the independence assumption between the interclaim time and the subsequent claim size is relaxed, and the classical Gerber-Shiu penalty function is generalized by incorporating more variables. As a result, general structures regarding various joint densities of ruin related quantities as well as their probabilistic interpretations are provided. The numerical example in case of time-dependent claim sizes is provided, and also the usual delayed model with time-independent claim sizes is discussed including a special case with exponential claim sizes. Furthermore, asymptotic formulas for the associated compound geometric tail for the present model are derived using two alternative methods.

on

Wednesday, May 26, 2010

4:00 p.m. – 5:00 p.m.

at

Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome