Abstract

This article investigates the infinite-time ruin probabilities in a discrete-time stochastic economic environment platform under the assumption that the insurance risk-the total net loss within one time period is absolute-repeatedly-varying or suddenly-varying tailed, a different accurate estimates for the ruin probabilities are derived. In particular, some estimates found are standardized with respect to the time horizon, and so utilize in the case of infinite-time ruin.

References


Index Terms

Computer Science                                      Risk Management

Keywords
End point extended regular variation financial risk insurance risk rapid variation and ruin probability.