

Accepted Manuscript

Survival probabilities in bivariate risk models, with application to reinsurance

A. Castañer, M.M. Claramunt, C. Lefèvre

PII: S0167-6687(13)00134-0

DOI: <http://dx.doi.org/10.1016/j.insmatheco.2013.09.001>

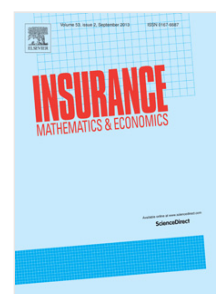
Reference: INSUMA 1853

To appear in: *Insurance: Mathematics and Economics*

Received date: December 2011

Revised date: June 2013

Accepted date: 2 September 2013



Please cite this article as: Castañer, A., Claramunt, M.M., Lefèvre, C., Survival probabilities in bivariate risk models, with application to reinsurance. *Insurance: Mathematics and Economics* (2013), <http://dx.doi.org/10.1016/j.insmatheco.2013.09.001>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

- The paper deals with an insurance portfolio that covers two interdependent risks.
- A method for determining ruin probabilities over a finite horizon is developed.
- The approach exploits the existence of an algebraic structure of Appell type.
- Some applications in stop-loss reinsurance are presented and discussed.

Download English Version:

<https://daneshyari.com/en/article/5076692>

Download Persian Version:

<https://daneshyari.com/article/5076692>

[Daneshyari.com](https://daneshyari.com)