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Insurance with multiple insurers: A game-theoretic approach

Vali Asimit, Tim J. Boonen

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Highlights

- Characterise the optimal Pareto contracts in the presence of multiple reinsurers;
- Determine the associated premiums based on economic arguments;
- Link the optimal reinsurance problem to the Pareto optimality problem;
- Discuss the model risk issue when finding the optimal Pareto contracts;
- Link the model risk and robust optimisation.

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