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Moments of compound renewal sums with discounted claims. (English) Zbl 0988.91045

Insur. Math. Econ. 28, No. 2, 217-231 (2001).

Exact expressions for the first two moments of compound renewal present value risk processes are obtained. Renewal theory arguments are used. Some examples, extensions and limiting results are given.

Reviewer: Alexandra Rodkina (Mona)

MSC:

91B30	Risk theory, insurance (MSC2010)	Cited in **1** Review
60K20	Applications of Markov renewal processes (reliability, queueing networks, etc.)	Cited in **30** Documents

Keywords:

classical risk process; renewal theory; inflation; interest rate; discounting

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References:

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