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Optimality results for dividend problems in insurance. (English) Zbl 1187.93138

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Summary: This paper is a survey of some classical contributions and recent progress in identifying optimal dividend payment strategies in the framework of collective risk theory. In particular, available mathematical tools are discussed and some challenges are described that occur under various objective functions and model assumptions. Finally, some open research problems in this field are stated.

MSC:

93E20 Optimal stochastic control

62P05 Applications of statistics to actuarial sciences and financial mathematics

91B30 Risk theory, insurance (MSC2010)

60J25 Continuous-time Markov processes on general state spaces

Cited in **55** Documents

Keywords:

stochastic control; dynamic programming; Hamilton-Jacobi-Bellman equation; risk theory; dividends

Full Text: [DOI](#) [EuDML](#)