

**Albrecher, Hansjörg; Cheung, Eric C. K.; Thonhauser, Stefan**

**Randomized onservation periods for the compound Poisson risk model: dividends.** (English)

Zbl 1239.91072

Astin Bull. 41, No. 2, 645-672 (2011).

Summary: In the framework of the classical compound Poisson process in collective risk theory, we study a modification of the horizontal dividend barrier strategy by introducing random observation times at which dividends can be paid and ruin can be observed. This model contains both the continuous-time and the discrete-time risk model as a limit and represents a certain type of bridge between them which still enables the explicit calculation of moments of total discounted dividend payments until ruin. Numerical illustrations for several sets of parameters are given and the effect of random observation times on the performance of the dividend strategy is studied.

**MSC:**

91B30 Risk theory, insurance (MSC2010)

60K10 Applications of renewal theory (reliability, demand theory, etc.)

Cited in **7** Reviews  
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