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Exact and asymptotic results for insurance risk models with surplus-dependent premiums.

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MSC:

91B30 Risk theory, insurance (MSC2010)

34B27 Green's functions for ordinary differential equations

34B05 Linear boundary value problems for ordinary differential equations

Cited in **10** Documents

Keywords:

renewal risk models; surplus dependent premiums; boundary value problems; Green's operators; asymptotic expansions

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