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**The moments of the time to ruin in dependent Sparre Andersen models with Coxian claim sizes.** (English) [Zbl 1401.91161](#)

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Summary: A very general class of dependent Sparre Andersen models with Coxian claim sizes (e.g. *D. Landriault et al.* [ibid. 2014, No. 5, 405–423 (2014; [Zbl 1401.91157](#)))] is considered in this paper. The moments of the time to ruin are studied under this class. An analytical form is provided for the moments, which involves solving linear systems of equations. Numerical examples are then considered to further study the properties of the mean and variance of the time to ruin.

**MSC:**

91B30 Risk theory, insurance (MSC2010)

62P05 Applications of statistics to actuarial sciences and financial mathematics

Cited in **2** Documents

**Keywords:**

time to ruin; moment; dependent Sparre Andersen model; Coxian claim size

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

**References:**

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