

Yang, Hailiang

Non-exponential bounds for ruin probabilities with interest effect included. (English)

Zbl 0922.62113

Scand. Actuarial J. 1999, No. 1, 66-79 (1999).

The first part of this article demonstrates how martingale techniques, in particularly simple martingale inequalities, can be used to obtain both exponential and non-exponential upper bounds for ruin probabilities. In the second part, the author discusses a risk model that includes the interest effect to the surplus process and obtains the upper bounds using the martingale approach.

Reviewer: N.M.Zinchenko (Kyïv)

MSC:

62P05 Applications of statistics to actuarial sciences and financial mathematics

60G44 Martingales with continuous parameter

91B30 Risk theory, insurance (MSC2010)

Cited in **1** Review
Cited in **16** Documents

Keywords:

ruin probability; martingale inequalities; Lundberg's inequality; new worse then used distribution; new better then used distribution; decreasing failure rate distribution; investment income; interest rates

Full Text: [DOI](#)

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