



Ruin Probabilities (2nd Edition) (Advanced Series on Statistical Science and Applied Probability)

Søren Asmussen

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The book gives a comprehensive treatment of the classical and modern ruin probability theory. Some of the topics are Lundberg's inequality, the Cramer-Lundberg approximation, exact solutions, other approximations (e.g., for heavy-tailed claim size distributions), finite horizon ruin probabilities, extensions of the classical compound Poisson model to allow for reserve-dependent premiums, Markov-modulation, periodicity, change of measure techniques, phase-type distributions as a computational vehicle and the connection to other applied probability areas, like queueing theory. In this substantially updated and extended second version, new topics include stochastic control, fluctuation theory for Levy processes, Gerber Shiu functions and dependence.

Readership: Applied mathematicians.

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