Mathematisches Kolloquium

From Classical to Parisian Ruin in Gaussian Risk Models

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This talk is concerned with Gaussian risk models which approximate the risk process of an insurance company. Such models incorporate various financial elements including inflation, deflation and taxation. Of interest from the probabilistic point of view, is the approximation of the ruin probability and the ruin time when the initial capital is large. The concept of Parisian ruin is quite new and appealing for mathematical models of insurance risks. In this talk various approximations of ruin probability and ruin times for both classical and Parisian case will be discussed.

Mittwoch, **31. Januar 2018,** KGI/Bau A 103, 17.00 Uhr s. t.
Um 16.30 Uhr werden im selben Raum Kaffee und Tee serviert.

MATHEMATISCH-GEOGRAPHISCHE FAKULTÄT