
Prof. Corina CONSTANTINESCU
University of Liverpool

Risk processes with premium adjusted to solvency targets

The traditional point of view of ruin theory is reversed: rather than studying the probability of ruin as a function of the initial reserve under a fixed premium, we adjust the premium so as to obtain a given ruin probability (solvency requirement) for a fixed initial reserve (the financial capacity of the insurer).

ESSEC
BUSINESS SCHOOL

YOU HAVE THE ANSWER

*For any information, please contact
Frédérique JEAN-LOUIS
(01 34 43 32 49 / jeanlouis@essec.fr)*

<http://crear.essec.edu/working-group-on-risk/past-meetings>