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Nota di contenuto	Foreword / Megan Antcliff -- The idea of integrating innovation: Entrepreneurship and a systems perspective / Goran Roos, Allan O'Connor -- Moving beyond policy path dependency: An approach to fostering innovation in South Australia / Jane Andrew -- A patent perspective of South Australian innovation: An indicator within the regional innovation system story / Kym Teh, Goran Roos -- Innovation system symbiosis: The impact of virtual entrepreneurial teams on integrated innovation and regional innovation systems / Gavin Artz -- Do clusters matter to the entrepreneurial process? Deriving a conceptual model from the case study of Yalumba / Huanmei Li, Allan O'Connor -- Operationalising innovation: Hotwiring the creative organisation / Fiona Kerr -- Business model innovation in nonprofit social enterprises / Eva Balan-Vnuk, Peter Balan -- Complex systems adjusting stability levels and providing entrepreneurial opportunities / Vernon Ireland -- Intellectual capital system perspective: A case study of government intervention in digital media industries / Graciela Corral de Zubielqui, Allan O'Connor, Pi-Shen Seet -- A diagnostic tool for assessing innovation readiness / Paul Shum -- Developing a framework for the management of Critical Success Factors in organisational innovation projects: A case of Enterprise Resource Planning systems /

Jiwat Ram, David Corkindale -- Innovation and entrepreneurship: Building the systems and strategies for South Australia / Allan O'Connor, Goran Roos.

Sommario/riassunto

Entrepreneurship can be taken as a study of the entrepreneur and new business creation. However, this conception of entrepreneurship misses the critical link to economic outcomes; the ebb and flow of social and economic fortunes that are underpinned by the actions, reactions and engagement of individuals in a specific social and economic system that brings about innovation and change. In this book the authors are exploring how the linkages within the system can be conceptualised and made transparent.

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Titolo

The Cramér–Lundberg Model and Its Variants : A Queueing Perspective // by Michel Mandjes, Onno Boxma

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Nota di contenuto

Intro -- Preface -- Contents -- 1 Cramér-Lundberg Model -- 1.1 Introduction -- 1.2 Ruin Model, and Dual Queueing Model -- 1.3 Method 1: Conditioning on the First Event -- 1.4 Method 2: Ladder Heights, Busy Periods -- 1.5 Method 3: Kella-Whitt Martingale -- 1.6

Method 4: Kolmogorov Forward Equations -- 1.7 Discussion and Bibliographical Notes -- 1.8 Biographical Sketches -- Exercises -- References -- 2 Asymptotics -- 2.1 Introduction -- 2.2 Light-Tailed Case -- 2.3 Subexponential Case -- 2.4 Time-Dependent Ruin Probability -- 2.5 Heavy Traffic -- 2.6 Discussion and Bibliographical Notes -- Exercises -- References -- 3 Regime Switching -- 3.1 Introduction -- 3.2 System of Linear Equations for Transforms -- 3.3 Identification of the Unknown Constants -- 3.4 Cramér-Lundberg Model Over a Phase-Type Horizon -- 3.5 Resampling -- 3.6 Discussion and Bibliographical Notes -- Exercises -- References -- 4 Interest and Two-Sided Jumps -- 4.1 Introduction -- 4.2 Model and Notation -- 4.3 Exponential Upward Jumps -- 4.4 Relaxation of the Exponentiality Assumptions -- 4.5 Discussion and Bibliographical Notes -- Exercises -- References -- 5 Threshold-Based Net Cumulative Claim Process -- 5.1 Introduction -- 5.2 Scale Functions -- 5.3 Decomposition -- 5.4 Computation of Auxiliary Objects -- 5.5 Discussion and Bibliographical Notes -- Exercises -- References -- 6 Level-Dependent Dynamics -- 6.1 Introduction -- 6.2 Level-Dependent Premium Rate -- 6.3 Level-Dependent Premium Rate and Claim Arrival Rate -- 6.4 A Specific Level-Dependent Model -- 6.5 A Tax Identity -- 6.6 Discussion and Bibliographical Notes -- Exercises -- References -- 7 Multivariate Ruin -- 7.1 Introduction -- 7.2 Two-Dimensional Case -- 7.3 Higher-Dimensional Case -- 7.4 Tandem Queueing Networks -- 7.5 Multivariate Gerber-Shiu Metrics -- 7.6 Discussion and Bibliographical Notes -- Exercises. References -- 8 Arrival Processes with Clustering -- 8.1 Introduction -- 8.2 M/G/Infinity Driven Arrivals -- 8.3 Shot-Noise Driven Arrivals -- 8.4 Hawkes Driven Arrivals -- 8.5 Discussion and Bibliographical Notes -- Exercises -- References -- 9 Dependence Between Claim Sizes and Interarrival Times -- 9.1 Introduction -- 9.2 Claim Size Being Correlated with Previous Interarrival Time -- 9.3 Interarrival Time Being Correlated with Previous Claim Size -- 9.4 A More General Markov-Dependent Risk Model -- 9.5 Discussion and Bibliographical Notes -- Exercises -- References -- 10 Advanced Bankruptcy Concepts -- 10.1 Introduction -- 10.2 Poisson Inspection Times -- 10.3 Length of First Excursion -- 10.4 Total Time with Negative Surplus -- 10.5 Discussion and Bibliographical Notes -- Exercises -- References -- A Laplace Transforms -- A.1 Definitions -- A.2 Some Convenient Properties -- A.3 Some Useful Concepts and Results -- A.4 Discussion and Bibliographical Notes -- Exercises -- B Some Queueing Theory -- B.1 Single-Server Queue M/G/1 -- B.2 Infinite-Server Queue M/G/Infinity -- B.3 Discussion and Bibliographical Notes -- Exercises -- References.

Sommario/riassunto

This book offers a comprehensive examination of the Cramér–Lundberg model, which is the most extensively researched model in ruin theory. It covers the fundamental dynamics of an insurance company's surplus level in great detail, presenting a thorough analysis of the ruin probability and related measures for both the standard model and its variants. Providing a systematic and self-contained approach to evaluate the crucial quantities found in the Cramér–Lundberg model, the book makes use of connections with related queueing models when appropriate, and its emphasis on clean transform-based techniques sets it apart from other works. In addition to consolidating a wealth of existing results, the book also derives several new outcomes using the same methodology. This material is complemented by a thoughtfully chosen collection of exercises. The book's primary target audience is master's and starting PhD students in applied mathematics, operations research, and actuarial science, although it also serves as a useful methodological resource for more advanced researchers. The material

is self-contained, requiring only a basic grounding in probability theory and some knowledge of transform techniques.
