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Nota di contenuto	International Cramer Symposium on Insurance Mathematics -- Harald Cramer and Insurance Mathematics -- 100 Years of the Scandinavian Actuarial Journal -- A Note on Gerber–Shiu Functions with an Application -- Improved Asymptotics for Ruin Probabilities -- Exponential Asymptotical Expansions for Ruin Probability in a Classical Risk Process with Non-Polynomial Perturbations -- Asymptotics of Ruin Probabilities for Perturbed Discrete Time Risk Processes -- Coherent Risk Measures under Dominated Variation -- Estimation of the Ruin Probability in Infinite Time for Heavy Right-Tailed Losses -- A Simulation-Based ALM Model in Practical Use by a Norwegian Life Insurance Company -- Predicting Future Claims Among High Risk Policyholders Using Random Effects -- Disability Insurance Claims Study by a Homogeneous Discrete Time Alternating Renewal Process --

Analysis of the Stochasticity of Mortality Using Variance Decomposition -- The Impact of Stress Factors on the Price of Widow's Pensions -- The Design of an Optimal Bonus-Malus System Based on the Sichel Distribution -- Bonus-Malus Systems in Open and Closed Portfolios -- Large Deviations for a Damped Telegraph Process -- Probabilistic Choice with an Infinite Set of Options – an Approach Based on Random Sup Measures -- Generalisation of the Damping Factor in PageRank for Weighted Networks -- Asian Options, Jump-Diffusion Processes on a Lattice and Vandermonde Matrices -- Option Pricing and CVaR Hedging in the Regime-Switching Telegraph Market Model.

Sommario/riassunto

This book is a compilation of 21 papers presented at the International Cramér Symposium on Insurance Mathematics (ICSIM) held at Stockholm University in June, 2013. The book comprises selected contributions from several large research communities in modern insurance mathematics and its applications. The main topics represented in the book are modern risk theory and its applications, stochastic modelling of insurance business, new mathematical problems in life and non-life insurance, and related topics in applied and financial mathematics. The book is an original and useful source of inspiration and essential reference for a broad spectrum of theoretical and applied researchers, research students and experts from the insurance business. In this way, Modern Problems in Insurance Mathematics will contribute to the development of research and academy–industry co-operation in the area of insurance mathematics and its applications.