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	ISBN	1-283-14383-6 9786613143839 981-4282-53-7
	Edizione	[2nd ed.]
	Descrizione fisica	1 online resource (500 p.)
	Collana	Advanced series on statistical science & applied probability ; ; v. 14
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	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	Introduction -- Martingales and simple ruin calculations -- Further general tools and results -- The compound Poisson model -- The probability of ruin within finite time -- Renewal arrivals -- Risk theory in a Markovian environment -- Level-dependent risk processes -- Matrix-analytic methods -- Ruin probabilities in the presence of heavy tails -- Ruin probabilities for Levy processes -- Gerber-Shiu functions -- Further models with dependency -- Stochastic control -- Simulation methodology -- Miscellaneous topics.
	Sommario/riassunto	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 substantia