

Ruin-based risk measures in discrete-time risk models

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Abstact

For an insurance company, effective risk management requires an appropriate measurement of the risk associated with an insurance portfolio. The objective of this talk is to introduce and present properties of ruin-based risk measures defined within discrete-time risk models from a perspective at the frontier of the theory of risk measures and ruin theory. After briefly introducing stochastic orders and discrete risk models, I'll examine desirable properties of four ruin-based risk measures. Applications within the classical discrete-time risk model and extensions allowing temporal dependence will then be considered. The impact of the temporal dependence on ruin-based risk measures within those different risk models will also be discussed.