Numerical solution of some second order integro-differential equations arising in ruin theory

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Abstract

The talk presents models of ruin theory in the form of 2nd order integro-differential equations (cf. Dickson and Hipp (2001)) and methods for their numerical solution.

References

D. C. M. Dickson, Ch. Hipp, On the time to ruin for Erlang(2) risk processes, Insurance: Mathematics and Economics, 29 (2001), 333–344.