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Properties of risk measures inspired from a ruin model with interest

Recent research has established some connections between ruin theory for the classical Cramer-Lundberg risk model and several risk measures with respect to the stochastic ordering of claim severities. We explore some extensions. For the classical ruin model we investigate some properties of a risk measure derived from the Laplace transform of the ruin time. Then, for an enhanced model that include the effect of the interest rate, we study a risk measure derived from the so called expected area in red (expected area of the negative part of a risk process).