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Variations on the idea of Parisian ruin for spectrally negative Lévy processes

In the last few years, the idea of Parisian ruin has attracted a lot of attention. In Parisian-type ruin models, the insurance company is not immediately liquidated when it defaults: a grace period is granted before liquidation. Roughly speaking, Parisian ruin occurs if the time spent below a pre-determined critical level is *too long*. In this talk, I will present recent results related to different definitions of Parisian ruin for spectrally negative Lévy processes.