Schmidli, Hanspeter (DK-ARHS-TO)

Optimal proportional reinsurance policies in a dynamic setting. (English summary)


The paper focuses on optimal proportional reinsurance strategies both in the case of the Cramér-Lundberg model and in the case of its diffusion approximation due to Grandell. The optimality criterion chosen is that of minimizing the ruin probability. In both cases first the survival probability as a function of the surplus is studied and the optimal reinsurance policy is found.

*Lorenzo Peccati*