

## عنوان مقاله:

Ruin Probability as a Measure for Solvency II

## محل انتشار:

بیست و دومین همایش ملی و هشتمین همایش بین المللی بیمه و توسعه (سال: 1394)

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## خلاصه مقاله:

Solvency Capital Requirement is one of central issues in the Solvency II. Solvency Capital Requirement is the economic capital that an insurance company must hold in order to guarantee a one-year ruin probability of at most 0.005. This article suppose that economic capital of an insurance company can be restated as a compound Poisson surplus process. Then, it develops an approximation method to find out the finite-time ruin probability under such process. Application of our findings has been given though a simulation study.

## کلمات کلیدی:

Solvency II; Solvency Capital Requirement; Ruin probability; Compound Poisson Processes; Mixture exponential (Hyperexponential) distribution; Heavy-tailed distributions

## لینک ثابت مقاله در پایگاه سیویلیکا:

<https://civilica.com/doc/825794>

