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OPTIMAL PROPORTIONAL REINSURANCE POLICIES FOR LEVY MARKETS WITH COSTS



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**Optimal Proportional
Reinsurance Policies For
Levy Markets With Costs**
On The Optimality Of Reinsurance In Quantitative
Risk Management



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | On The Optimality Of Reinsurance In Quantitative Risk Management | From the point of view of the first insurer, we determine the ideal proportion of an insurance policy, in a Levy market, to be re insured and the expected value attained using Stochastic control (Dynamic programming). A Levy process is used to model the reserves of the insurer given that a re insurance policy has been implemented as a means of risk..

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