Dmitrii Silvestrov
Anders Martin-Löf *Editors*

Modern Problems in Insurance Mathematics

European Actuarial Academy

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Dmitrii Silvestrov,Anders Martin-Löf

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Modern Problems in Insurance Mathematics Dmitrii Silvestrov,Anders Martin-Löf,2014-06-06 This book is a compilation of 21 papers presented at the International Cram r Symposium on Insurance Mathematics ICSIM held at Stockholm University in June 2013 The book comprises selected contributions from several large research communities in modern insurance mathematics and its applications The main topics represented in the book are modern risk theory and its applications stochastic modelling of insurance business new mathematical problems in life and non life insurance and related topics in applied and financial mathematics The book is an original and useful source of inspiration and essential reference for a broad spectrum of theoretical and applied researchers research students and experts from the insurance business In this way Modern Problems in Insurance Mathematics will contribute to the development of research and academy industry co operation in the area of insurance mathematics and its applications **Nonlinearly Perturbed Semi-Markov Processes** Dmitrii Silvestrov,Sergei Silvestrov,2017-09-06 The book presents new methods of asymptotic analysis for nonlinearly perturbed semi Markov processes with a finite phase space These methods are based on special time space screening procedures for sequential phase space reduction of semi Markov processes combined with the systematical use of operational calculus for Laurent asymptotic expansions Effective recurrent algorithms are composed for getting asymptotic expansions without and with explicit upper bounds for remainders for power moments of hitting times stationary and conditional quasi stationary distributions for nonlinearly perturbed semi Markov processes These results are illustrated by asymptotic expansions for birth death type semi Markov processes which play an important role in various applications The book will be a useful contribution to the continuing intensive studies in the area It is an essential reference for theoretical and applied researchers in the field of stochastic processes and their applications that will contribute to continuing extensive studies in the area and remain relevant for years to come *Perturbed Semi-Markov Type Processes I* Dmitrii Silvestrov,2022-03-25 This book is the first volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The first volume presents necessary and sufficient conditions for weak convergence for first rare event times and convergence in the topology J for first rare event processes defined on regularly perturbed finite Markov chains and semi Markov processes The text introduces new asymptotic recurrent algorithms of phase space reduction It also addresses both effective conditions of weak convergence for distributions of hitting times as well as convergence of expectations of hitting times for regularly and singularly perturbed finite Markov chains and semi Markov processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications **Engineering Mathematics II** Sergei Silvestrov,Milica Rančić,2017-02-10 This book highlights the latest

advances in engineering mathematics with a main focus on the mathematical models structures concepts problems and computational methods and algorithms most relevant for applications in modern technologies and engineering It addresses mathematical methods of algebra applied matrix analysis operator analysis probability theory and stochastic processes geometry and computational methods in network analysis data classification ranking and optimisation The individual chapters cover both theory and applications and include a wealth of figures schemes algorithms tables and results of data analysis and simulation Presenting new methods and results reviews of cutting edge research and open problems for future research they equip readers to develop new mathematical methods and concepts of their own and to further compare and analyse the methods and results discussed The book consists of contributed chapters covering research developed as a result of a focused international seminar series on mathematics and applied mathematics and a series of three focused international research workshops on engineering mathematics organised by the Research Environment in Mathematics and Applied Mathematics at M lardalen University from autumn 2014 to autumn 2015 the International Workshop on Engineering Mathematics for Electromagnetics and Health Technology the International Workshop on Engineering Mathematics Algebra Analysis and Electromagnetics and the 1st Swedish Estonian International Workshop on Engineering Mathematics Algebra Analysis and Applications It serves as a source of inspiration for a broad spectrum of researchers and research students in applied mathematics as well as in the areas of applications of mathematics considered in the book   Stochastic Processes, Statistical Methods, and Engineering Mathematics Anatoliy Malyarenko,Ying Ni,Milica Rančić,Sergei Silvestrov,2023-01-26 The goal of the 2019 conference on Stochastic Processes and Algebraic Structures held in SPAS2019 V ster s Sweden from September 30th to October 2nd 2019 was to showcase the frontiers of research in several important areas of mathematics mathematical statistics and its applications The conference was organized around the following topics 1 Stochastic processes and modern statistical methods 2 Engineering mathematics 3 Algebraic structures and their applications The conference brought together a select group of scientists researchers and practitioners from the industry who are actively contributing to the theory and applications of stochastic and algebraic structures methods and models The conference provided early stage researchers with the opportunity to learn from leaders in the field to present their research as well as to establish valuable research contacts in order to initiate collaborations in Sweden and abroad New methods for pricing sophisticated financial derivatives limit theorems for stochastic processes advanced methods for statistical analysis of financial data and modern computational methods in various areas of applied science can be found in this book The principal reason for the growing interest in these questions comes from the fact that we are living in an extremely rapidly changing and challenging environment This requires the quick introduction of new methods coming from different areas of applied science Advanced concepts in the book are illustrated in simple form with the help of tables and figures Most of the papers are self contained and thus ideally suitable for self study Solutions to sophisticated problems located at the intersection of various theoretical

and applied areas of the natural sciences are presented in these proceedings **Stochastic Processes and Applications** Sergei Silvestrov,Anatoliy Malyarenko,Milica Rančić,2018-12-05 This book highlights the latest advances in stochastic processes probability theory mathematical statistics engineering mathematics and algebraic structures focusing on mathematical models structures concepts problems and computational methods and algorithms important in modern technology engineering and natural sciences applications It comprises selected high quality refereed contributions from various large research communities in modern stochastic processes algebraic structures and their interplay and applications The chapters cover both theory and applications illustrated by numerous figures schemes algorithms tables and research results to help readers understand the material and develop new mathematical methods concepts and computing applications in the future Presenting new methods and results reviews of cutting edge research and open problems and directions for future research the book serves as a source of inspiration for a broad spectrum of researchers and research students in probability theory and mathematical statistics applied algebraic structures applied mathematics and other areas of mathematics and applications of mathematics The book is based on selected contributions presented at the International Conference on Stochastic Processes and Algebraic Structures From Theory Towards Applications SPAS2017 to mark Professor Dmitrii Silvestrov s 70th birthday and his 50 years of fruitful service to mathematics education and international cooperation which was held at M lardalen University in V ster s and Stockholm University Sweden in October 2017

American-Type Options Dmitrii S. Silvestrov,2015-03-03 The book gives a systematical presentation of stochastic approximation methods for discrete time Markov price processes Advanced methods combining backward recurrence algorithms for computing of option rewards and general results on convergence of stochastic space skeleton and tree approximations for option rewards are applied to a variety of models of multivariate modulated Markov price processes The principal novelty of presented results is based on consideration of multivariate modulated Markov price processes and general pay off functions which can depend not only on price but also an additional stochastic modulating index component and use of minimal conditions of smoothness for transition probabilities and pay off functions compactness conditions for log price processes and rate of growth conditions for pay off functions The volume presents results on structural studies of optimal stopping domains Monte Carlo based approximation reward algorithms and convergence of American type options for autoregressive and continuous time models as well as results of the corresponding experimental studies **Perturbed Semi-Markov Type Processes II** Dmitrii Silvestrov,2022-03-21 This book is the second volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The second volume presents a complete classification of ergodic theorems for alternating regenerative processes including more than twenty five such theorems The text addresses new asymptotic recurrent algorithms of phase space reduction for multi alternating

regenerative processes modulating by regularly and singularly perturbed finite semi Markov processes It also features a new study of super long long and short time ergodic theorems for these processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications **Risk And Stochastics: Ragnar Norberg** Pauline Barrieu,2019-04-18 with an autobiography from Ragnar NorbergThe Risk and Stochastics Conference held at the Royal Statistical Society in April 2015 brought together academics from the worlds of actuarial science stochastic calculus finance and statistics to celebrate the achievements of Professor Ragnar Norberg as he turned 70 After the conference Ragnar Norberg suddenly fell very ill and passed away this book honours his life and work This collection of articles is written by speakers of the conference themselves respected academics who have influenced and been influenced by the life and work of Professor Norberg His professional and academic achievements are celebrated here most significantly the instrumental work he put into setting up the world renowned Risk and Stochastics Enterprise at the London School of Economics LSE Subjects covered include discussion of risk measurements ruin constraint supporting stable pensions filtration in discrete time Riesz means and Beurling moving averages and orthonormal polynomial expansions Also featured are notes from contributors giving account of their personal relations with Professor Norberg as well as an autobiographical chapter from the man himself Aimed at graduate level students and researchers interested in the life and work of Ragnar Norberg this book provides a unique opportunity to reflect on and understand key findings and ground breaking research in modern actuarial and financial mathematics and their interface while giving intimate insights into the life of a leading academic mind **Introduction to Insurance Mathematics** Annamaria Olivieri,Ermanno Pitacco,2015-09-30 This second edition expands the first chapters which focus on the approach to risk management issues discussed in the first edition to offer readers a better understanding of the risk management process and the relevant quantitative phases In the following chapters the book examines life insurance non life insurance and pension plans presenting the technical and financial aspects of risk transfers and insurance without the use of complex mathematical tools The book is written in a comprehensible style making it easily accessible to advanced undergraduate and graduate students in Economics Business and Finance as well as undergraduate students in Mathematics who intend starting on an actuarial qualification path With the systematic inclusion of practical topics professionals will find this text useful when working in insurance and pension related areas where investments risk analysis and financial reporting play a major role *National Union Catalog* ,1969 Includes entries for maps and atlases <u>Flying Magazine</u> ,2003-05 <u>Congressional Record</u> United States. Congress,1973 <u>Forthcoming Books</u> Rose Arny,1997-12 *Cumulated Index to the Books* ,1948 **The Serials Directory** ,1994 <u>Ulrich's International Periodicals Directory</u> R R Bowker Publishing,1989-09-01 *Books in Print* ,1977 **Yearbook of International Organizations 2013-2014 (Volume 3)** Union Of International Associations,Union of International

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