

Mathematics
>
Optimization
and Control

Optimal control of risk process in a regime

Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

Current browse context:

math.OC

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1009](#)

Change to browse by:

[math](#)

[math.PR](#)

[q-fin](#)

[q-fin.RM](#)

References & Citations

- [NASA ADS](#)

Bookmark([what is this?](#))



switching environment

[Chao Zhu](#)

*(Submitted on 16
Sep 2010 (v1), last
revised 28 Sep
2010 (this version,
v2))*

This
paper is

concerned
with cost
optimization
of an
insurance
company.
The
surplus