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破产理论研究的历史和现状

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History and Current Situation of Bankruptcy Theory Study

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摘要 对破产理论近百年来的研究进展作了一个综述,给出了Lundberg-Cramer经典风险模型的确切表述、基本假定和主要结论,重点阐述了当代破产理论权威学者Gerber及其合作者的主要研究成果,介绍了破产理论研究的2种主要方法,即Feller的更新方法和Gerber的鞅方法。

关键词: 破产概率 调节系数 更新方程 鞅

Abstract: The researches of ruin theory carried out for nearly a century are reviewed generally. First, the clear descriptions, basic assumptions and main results of Lundberg-Cramer classical ruin model are given. Second, the main contributions of Hans GERBER, the leading scholar in ruin theory, and his group are analyzed on emphasis; and two modern approaches, renewal limit theorem and martingale, in researches of ruin theory are introduced.

Key words: ruin probability adjustment coefficient renewal theory martingale

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