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Ugur Tuncay Alparslan*, Department of Mathematics and Statistics, 4400 Massachusetts Ave. NW, Washington, DC 20016. *Ruin in stationary stable environments: Beyond the univariate model*. Preliminary report.

Asymptotic behavior of the ruin probability in a univariate model is a well-defined and widely explored subject of applied probability. However, when the “claims” are modeled by a random vector or a random field, study of multiple ruin sets can be motivated. In this talk we will present preliminary results for the tail behavior of ruin probabilities associated with certain types of ruin sets, and stationary sum-stable vectors and random fields, which rely on the ergodic structure of such objects. (Received September 11, 2014)