Meeting: 1003, Atlanta, Georgia, AMS CP 1, AMS Contributed Paper Session

1003-41-1294  Corina D. Constantinescu* (corina@math.orst.edu), 354 Kidder Hall, Oregon State University, Corvallis, OR 97330, and Enrique A. Thomann (thomann@math.orst.edu), 113S Kidder Hall, Oregon State University, Corvallis, OR 97330. Laplace Transforms in Risk Theory.

In 1930, Cramer and Lundberg introduced the compound Poisson risk model and determined asymptotic formula for the ruin probability under the Cramer-Lundberg condition. In this talk, the decay of the ruin probability in finite and infinite time is derived by means of Laplace transforms. (Received October 04, 2004)