

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)