

Gerber, Hans U.; Shiu, Elias S. W.

“Moments of the surplus before ruin and the deficit at ruin in the Erlang(2) risk process”
by **Y. Cheng** and **Q. Tang (discussion)**. (English) Zbl 1084.60545

N. Am. Actuar. J. 7, No. 3, 117-119 (2003).

See [Zbl 1084.60544](#).

MSC:

60K05 Renewal theory

60K10 Applications of renewal theory (reliability, demand theory, etc.)

Cited in **16** Documents

Full Text: [DOI](#)

References:

- [1] Dickson D. C. M., *North American Actuarial Journal* 2 (3) pp 60– (1998) · [Zbl 1081.60549](#) · [doi:10.1080/10920277.1998.10595723](#)
- [2] Dickson D. C. M., *Insurance: Mathematics & Economics* 29 pp 333– (2001) · [Zbl 1074.91549](#) · [doi:10.1016/S0167-6687\(01\)00091-9](#)
- [3] Ross S. M., *Introduction to Probability Models*, 7. ed. (2000) · [Zbl 0977.60001](#)
- [4] Seal H. L., *Scandinavian Actuarial Journal* pp 114– (1976) · [Zbl 0327.60057](#) · [doi:10.1080/03461238.1976.10405608](#)
- [5] Willmot G. E., *Insurance: Mathematics & Economics* (2003)

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.