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Title: On the Gerber-Shiu function for a risk process with special forms of MAP (2) claims, in the presence of interest

Abstract:

We consider a MAP-2 process with interest. We derive a system of integro-differential equations for the Gerber-Shiu function. When claim sizes are exponentials, the Gerber-Shiu equations are reduced to a system of differential equations, and explicit solutions are provided for Erlang (2) arrivals and Markov Modulated Poisson processes.