ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ

ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ

ΤΜΗΜΑ ΣΤΑΤΙΣΤΙΚΗΣ ΚΑΙ ΑΣΦΑΛΙΣΤΙΚΗΣ ΕΠΙΣΤΗΜΗΣ

ΠΡΟΣΚΛΗΣΗ

Σας προσκαλούμε στην **ομιλία** του **Prof. Zbigniew Palmowski, Department of Applied Mathematics, Faculty of Pure and Applied Mathematics, Wroclaw University of Science and Technology, Wroclaw, Poland**, η οποία θα διεξαχθεί διαδικτυακά την **Παρασκευή 21 Μαρτίου 2025, ώρα 16:00**, με θέμα:

Exact asymptotics of ruin probabilities with linear Hawkes arrivals

Abstract/Περίληψη: In this talk we determine bounds and exact asymptotics of the ruin probability for the risk process with arrivals given by a linear marked Hawkes process. We consider the light-tailed and heavy-tailed case of the claim sizes. Main technique is based on the principle of one big jump, exponential change of measure, and renewal arguments.

(This is a joint work with Simon Pojer and Stefan Thonhauser)

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Short Bio: Prof. Prof. Zbigniew Palmowski focuses in his research on solving theoretical questions regarding exit times of stochastic processes from some sets and applying these results on ruin theory, financial mathematics, optimization, and queuing theories. He works at Wroclaw University of Science and Technology, Poland. He has written over 100 publications. He was the Associate Editor of Stochastic Processes and their Applications, Journal of Applied Probability, Advances in Applied Probability and serves on editorial boards of European Actuarial Journal and Applicationes Mathematicae. In 2013 he received from Polish Mathematical Society the Hugo Steinhaus Prize for a series of papers concerning applications of Lévy processes theory in actuarial science. He cooperated with Philips, OCE Xerox Venlo and participated in a number of projects run with Polish banks and insurance companies.