

## **Seminar Announcement**

Speaker: S. Ramasubramanian

Affiliation: Chennai Mathematical Institute

Date: 8th September, 2017

Time: 2pm -- 3 pm

Venue: Indian Statistical Institute, 110 Nelson Manickam Road, Aminjikarai, Chennai.

Title: Cramer-Lundberg model revisited

Abstract: We look at the classical Cramer-Lundberg risk process using the Skorokhod problem, which arises in the study of reflected processes. This leads to some interesting observations. The talk is basically a version of the chapter 'Random walks in the real line' in Vol.2 of Feller's classic.

Tea/Snacks will be served after the talk.

Please forward this notice to anyone who you think may be interested.

Regards,

Seminar Coordinator.