Referências Bibliográficas

[1]   Asmussem, S. (2000) *Ruin Probabilities*. World Scientific, Singapore.

[2]   Centeno, M.L. (1997) *Excess of loss reinsurance and the probability of ruin in infinite horizon*. Astin Bulletin,27, 59-70

[3]   De Vylder, F.(1978) *A Practical solution to the problem of ultimate ruin probability*. Scandinavian Actuarial Journal,114-119.

[4]   De Vylder, F.,Goovaerts, M.J.(1984) *A stable algorithm for evaluation of ultimate ruin probabilities*. Astin Bulletin,14,53-59.

[5]   De Vylder, F.,Goovaerts, M.J.(1988) *Recursive calculation of finite-time ruin probabilities*. Insurance: Mathematics and Economics,7, 1-8.

[6]   Dickson, D.C.M., Waters, H.R. (1991), *Recursive calculation of survival probabilities*. Astin Bulletin, 21(2), 199-221.

[7]   Dickson, D.C.M., Waters, H.R. (1996), *Reinsurance and ruin*. Insurance: Mathematics and Economics,19, 61-80.

[8]   Dufresne, F., Gerber, H.U. (1989), *Three Methods to Calculate the probability of ruin*. Astin Bulletin, 19, 71-91.

[9]   Gerber, H.U. (1979), *An Introduction to Mathematical Risk Theory*. S. S. Huebner Foundation Monogragh N. 8. University of Pennsylvania, Philadelphia.

[10]   Panjer,H.H.(1981) *Recursive evaluation of a family of compound distributions*. Astin Bulletin, 12, 22-26.

[11]   Panjer,H.H.(1986) *Direct Calculation of ruin probabilities*. The Journal of Risk an Insurance 53,521-529

[12]   Seah, E. S.(1981) *Computing the probability of eventual ruin*. Transactions of the Society of Actuaries, 42, 421-466.

[13]   Sundt,B. and Jewell, W. S.(1981) *Further results on recursive evaluation of compound distributions.* Astin Bulletin, 12.