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Title: Ruin probability in the dual model with two revenue streams.

Abstract

Consider the dual risk model with two stream of gains. Type I gains arrive according to a Poisson process, and type II gains arrive according to a general renewal process. We show that the survival probability of the company can be expressed as multiplication of the survival probability in a dual risk process with renewal arrivals and initial reserve 0, and the survival probability of a risk process with Poisson arrivals in finite time.