

Title: Two-dimensional ruin probability for subexponential claim size
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Abstract: We analyze the asymptotics of ruin probabilities of two insurance companies (or two branches of the same company) that divide between them both claims and premia in some specified proportions when the initial reserves of both companies tend to infinity and generic claim size is subexponential.

This is joint work with: Serban Badila, Serguei Foss and Tomasz Rolski