

UNIFORM ASYMPTOTICS FOR THE TAIL OF THE DISCOUNTED AGGREGATE CLAIMS WITH UTAI CLAIM SIZES

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Abstract. This paper considers a risk model, where the price process of the investment portfolio is described by a geometric Lévy process. When the claim sizes are UTAI, the paper obtains the uniform asymptotics of the tail probability of the discounted aggregate claims and the finite-time ruin probability for the claim sizes with dominated varying distributions. The obtained results extend some existed results.

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