ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ
ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ

UNIVERSITY OF PIRAEUS
SCHOOL OF FINANCE AND STATISTICS

ΠΡΟΣΚΛΗΣΗ ΣΕ ΔΙΑΛΕΞΗ

Την Τετάρτη 15/10/2014 στις 12:00-13:00 θα πραγματοποιηθεί διάλεξη στην Αίθουσα Συνεδρίων του Πανεπιστημίου με ομιλητή τον Καθηγητή **Serkan ERYILMAZ,** Atilim University, Ankara, Turkey με θέμα:

"Runs and extremes in a discrete time risk model"

Abstract

The compound binomial model is a discrete time version of the classical compound Poisson model of risk theory. This talk is concerned with distributional properties of runs and extremes associated with a compound binomial risk model. These statistics are potentially useful for an investment strategy and financial arrangements of an insurance company, and for understanding the behavior of a specific portfolio over time. Our method for finding the distributions of the corresponding statistics, are based on recursive equations.