

Contents

1.	Historical Introduction	1
	The random variables Y and T	1
	Barrois and Dormoy	2
	Filip Lundberg	3
	The Poisson process	4
	Lundberg's formula for $F(x, t)$, the <i>df</i> of aggregate claims	5
	The Spielfonds and ruin of the company	6
2.	The Choices for $p_n(t)$ and $B(\cdot)$; the Simplest Model of a Nonlife Company; and the Use of Queueing Techniques	9
	The Poisson, negative binomial and generalized Waring distributions	9
	Distributions used for $B(\cdot)$	14
	Queueing models	16
	$U(w, t)$ for the $M/M/1$ case	17
	Arfwedson's formula for $U(w, t)$	19
	Survival through the n th claim	22
	Vale to queueing techniques	25
3.	A Computational Accessory — The Laplace Transform	26
	De Moivre's Lemma	26
	Numerical illustration	27
	Inverting a generating function	29
	Fourier reciprocal relations and the Laplace transform	31
	Inversion formulas	33
	Numerical illustration	35
	Real and imaginary forms of $\beta(s)$	40
4.	The Probability of t -year Survival	43
	An operational formula for $U(w, t)$	43
	Arfwedson and Thyron: an imaginary collaboration	48

Numerical evaluation of relation (1)	49
Beard's formula for $W_n(w)$	52
5. Approximations and Controls	54
Approximations to $F(x, t)$	54
Approximate calculation of $U(w, t)$	56
Calculation of $U(w)$	59
Appendix: Computer Programs	64
BESSEL	64
DEMOIV	67
TRIALS	70
GETUWT	78
GETBRM	83
POLLAK	88
DEMUWT	90
UINTEG	94
Bibliography	97
Index	101