

Optimal Dividend and Financing Policy on Insurance Company

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Abstract

As an application of stochastic analysis, I will introduce two new Optimal Dividend and Financing models on Insurance Company in this talk. I got solutions of the two Optimal Dividend and Financingcontrol problems: value function and Optimal Dividend and Financing Policy. Moreover, I will introduce some approaches to solve the problems and related open problem. The talk is included in our papers: Insurance:Mathematics and Economics, V.42, N.3,(2008) 976-983; V.43,N.3, (2008)474-479, and Optimal financing and dividendcontrol of the insurance company with fixed and proportional transaction costs, Insurance: Mathematics and Economics, In Press, Corrected Proof, Available on line 21 October 200