



ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ

ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ

ΤΜΗΜΑ ΣΤΑΤΙΣΤΙΚΗΣ ΚΑΙ ΑΣΦΑΛΙΣΤΙΚΗΣ ΕΠΙΣΤΗΜΗΣ

ΠΡΟΣΚΛΗΣΗ

Σας προσκαλούμε στη **διαδικτυακή ομιλία** του **Dr. Apostolos Papaioannou, Reader in Actuarial and Financial Mathematics, Department of Mathematical Sciences, University of Liverpool** η οποία θα διεξαχθεί την **Παρασκευή 5 Απριλίου 2024, ώρα 14:00** μέσω της εφαρμογής MS Teams, με θέμα:

### **Lévy Processes Refracted at Poisson Arrival Times**

**Abstract/Περίληψη:** In this paper, we derive identities for upwards/downwards exit problem and resolvents for a generalised refracted Lévy process, when the process refracts at Poissonian times. This can be expressed in the form of a (hybrid) stochastic differential equation, for which the existence of its solution is also shown. All identities are given in terms of new generalisations of scale functions (counterparts of the scale functions from the theory of Lévy processes). To illustrate the applicability of our results, the probability of ruin is obtained for a risk process with delays in the dividend payments.

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**Short Bio:** Apostolos Papaioannou is currently a Reader at the Department of Mathematical Sciences in the University of Liverpool. My research interests are focused in applied probability with applications to actuarial science and particularly in ruin theory. In more details, I am very attracted to fluctuation theory of Lévy and Markov additive processes and Markov processes and its strong connections with dividend payments and ruin probabilities in a number of insurance risk models. Over the past I have served as programme director, employability officer and teaching coordinator, among others. I have been member of an FP7 grant, whilst I have taken a number of personal grants from Heilbronn Institute, Santander, among others.