Recommended Literature on Risk Theory

1. T. Rolski, H. Schmidli, U. Schmidt, J. Teugels: "Stochastic Processes for Insurance and Finance", Wiley, 1998
2. S. Asmussen: "Ruin Probabilities", World Scientific, 2000
3. R. Beard, T. Pentikäinen, E. Pesonen: "Risk Theory", Chapman & Hall, 1977
4. H. Gerber: "An Introduction to Mathematical Risk Theory", University of Pennsylvania, 1979
5. S. Klugman, H. Panjer, G. Willmot: "Loss Models", Wiley, 1998
6. N. Prabhu: "Stochastic Storage Processes", Springer, 1980