Institut für Statistik

Seminarvortrag

Donnerstag, 4. Dezember 2025, 14:00 Uhr

SR für Statistik (NT03098), Kopernikusgasse 24, 3.OG.

Optimising Restricted Dividends for an Ornstein-Uhlenbeck Surplus

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Abstract:

We consider an insurance company whose surplus follows an Ornstein-Uhlenbeck(OU) process driven by a standard Brownian motion. The company pays dividends to its shareholders and seeks to maximize the expected value of future discounted dividends. Late dividend payments are penalized not only through the usual discounting, but through an additional exponential factor. We find the optimal strategy for the case of mean-reverting and non-mean-reverting OU processes and illustrate our findings by a numerical example.

Joint work with Julia Eisenberg

G. Pammer