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Dr Sankarshan Basu

A Cox Process with Log - Normal Intensity

In this paper we look at pricing stop - loss reinsurance contracts using an approximation technique similar to Basu (1999) and Rogers and Shi (1995) for processes with constant claims and the underlying stochastic intensity following a log - normal distribution. In particular, we look at the Cox process with the underlying stochastic intensity being log - normal.

Sankarshan Basu is an Associate Professor in the Finance and Control Area at the Indian Institute of Management Bangalore. His areas of interest both in terms of research and teaching are Financial Calculus, Option Pricing, Bond and Portfolio Valuation, Applications of Quantitative Techniques to Finance, Insurance, Reinsurance, Risk Management, Biostatistics and Corporate Finance.
Sankarshan is a graduate of Presidency College, Calcutta and a Master's degree holder from the Indian Institute of Technology, Kanpur. Both at the undergraduate as well as the postgraduate level, he was a student of Statistics. Further, he went on to obtain his Ph.D. in Statistics from the London School of Economics and Political Science specializing in Financial Applications of Statistics and Stochastic Processes.