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Title: Discrete-time risk models, with exchangeable Archimedean copulas

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Abstract. We consider discrete-time risk models with dependence. The dependence structure among claim amounts is defined with an exchangeable Archimedean copula. Explicit formulas and recursive relations for ruin measures are derived. Applications to the computation of premiums and ruin-based risk measures are examined. Examples with the Ali-Mikhail-Haq copula and the Frank copula are considered.

Keywords: Discrete-time risk models; Exchangeability; Archimedean Copulas; Frank Copula, Ali-Mikhail-Haq; Ruin Measures; Ruin-based Risk Measures