1067-60-585   **Sheng Xiong*** (`sheng@temple.edu`), Math Department, Temple university, 1805 N Broad St., Philadelphia, PA 19122, and **Wei-Shih Yang** (`yang@temple.edu`), Math Department, Temple University, 1805 N Broad St., Philadelphia, PA 19122. *Ruin probability in the Cramér-Lundberg model with risky investments.* Preliminary report.

We consider the Cramér-Lundberg model with investments in an asset with large volatility, where the premium rate is a bounded nonnegative random function c_t and the price of the invested risk asset follows a geometric Brownian motion with drift a and volatility $\sigma > 0$. It is proved by Pergamenshchikov and Zeitouny that the probability of ruin, $\psi(u)$, is equal to 1, for any initial endowment $u \geq 0$, if $\rho := 2a/\sigma^2 \leq 1$ and the distribution of claim size has an unbounded support. In this paper, we prove that $\psi(u) = 1$ if $\rho \leq 1$ without any assumption on the positive claim size.