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Kumer Pial Das* (kumer.das@lamar.edu), Beaumont, TX 77710, and **Md. Shamim Sarker** (mssarker@my.lamar.edu), Beaumont, TX 77710. *The Joint Distribution of Surplus Immediately Before Ruin And The Deficit at Ruin Under Interest Force*. Preliminary report.

In this study a compound Poisson risk model with a constant interest force has been considered. A numerical method has been developed to efficiently compute the joint distribution of surplus before and the deficit at ruin under interest force. Programming language R has been used to obtain the numerical approximation of the joint distribution in case of different claim size distributions. (Received September 22, 2010)