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On the Threshold Strategy for Dividend Payments Under the Dual Model Perturbed by Diffusion

In this paper, we revisit the threshold dividend payment strategy of the dual risk model with a surplus process perturbed by a Brownian motion. We study the relevant Gerber-Shiu functions and obtain explicit expressions of the expected discounted dividends until ruin in terms of the $\delta$-scale functions. Finally, we illustrate our results by deriving a more specific explicit expression for the expected discounted dividends when the jump size distribution is from the $K_n$ family.