

- Bain, L.J., Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistic*, 2nd ed. Doxbury Press, California.
- Bowers, N.L., Gerber, H.U., Hickman, J.C., Jones, D.A. and Nesbitt, C.J. 1997, *Actuarial Mathematics 2nd ed.*, Society of Actuaries, Itasca, IL.
- Dickson, D.C.M. and Willmot, G.E. 2005, *Insurance Risk and Ruin*, Cambridge University Press, Department of Economics, University of Melbourne, Australia.
- Dickson, D.C.M. and Willmot, G.E. 2005, *The Density of The Time to Ruin in The Classical Poisson Risk Model*, ASTIN Bulletin 35, 45-60.
- Dickson, D.C.M. 2007, *Some finite time ruin problems*. Annals of Actuarial Science 2,217-232.
- Dickson, D.C.M. 2012, *The Joint Distribution of The Time to Ruin and The Number of Claims Until Ruin in The Classical Risk Model*, Insurance: Mathematics and Economics.
- Feller, W. 1971, *An Introductcion to Probability Theory and Its Applications*, John Wiley and Sons, Inc.
- Gerber, H.U. and Shiu, E.S.W. 1998, *On The Time Value of Ruin*, North America Actuarial Journal 2, No.1, 48-78.
- Laundrialt, D., Shi, T. and Willmot, G.E 2011, *Joint density involving the time to ruin in the Sparre Andersen risk model under exponential assumptions*, Insurance: Mathematics and Economics, to appear.
- Ross, S.L. 1985, *Differential Equation Third Edition*, John Wiley and Sons, Inc.
- Ross, S.M, 1996, *Stochastic Processes Second Edition*, John Wiley and Sons, Inc.



Willmot, G.E., Klugman, S.A., Panjer, H.H., 2004, *Loss Models From Data to Decisions 2nd ed.*, John Wiley and Sons, Inc.