

## FMfi2023 Poster Session

Name	Naoyuki Ishimura
Affiliation	Faculty of Commerce, Chuo University, Japan
Poster title	<b>Insurance Design for the Loss of Epidemic Outbreaks involving the Cramer-Lundberg Model</b>
Abstract	<p>A simple model of the insurance coverage for the damage of COVID-19 is introduced. Concerning the estimation of the numbers of patients and/or deaths, we employ the Cramer-Lundberg model for the risk process, which is combined with the discrete SIR model. Under various premium principles, we are able to design suitable insurance. Numerical research with the data of Tokyo region are also performed.</p>
Short Bio	<p>Naoyuki Ishimura obtained his PhD from University of Tokyo in 1993. He was Research Associate of Mathematics at University of Tokyo from 1989 to 1996. He moved to Hitotsubashi University, Japan as Associate Professor of Mathematical Sciences from 1996 and became full Professor from 2005. His interest gradually involves Mathematical Finance and he has moved to Chuo University from 2015. Ishimura is a member of JSIAM. His area of research includes the applied analysis, the theory of nonlinear partial differential equations, and the mathematical finance.</p>