

DAFTAR PUSTAKA

- [1] Sezer, A.D., 2010. Modeling of an insurance system and its large deviations analysis. *Journal of computational and applied mathematics*, 235(3), pp.535-546.
- [2] Heilpern, S., 2014. Ruin measures for a compound Poisson risk model with dependence based on the Spearman copula and the exponential claim sizes. *Insurance: Mathematics and Economics*, 59, pp.251-257.
- [3] Zuharioh, F., 2015. Perhitungan Premi dengan Asumsi Waktu Antar Klaim Berdistribusi Eksponensial. *Matematika dan Statistika serta Aplikasinya*, 2(1).
- [4] Buchori, A., Shodiqin, A. and Istikaanah, N., Peluang Kebangkrutan Perusahaan Asuransi dimana Waktu Antar Kedatangan Klaim Menyebar Eksponensial.
- [5] Bølviken, E., 2014. *Computation and Modelling in Insurance and Finance*. Cambridge University Press.
- [6] Burren, D., 2013. Insurance demand and welfare-maximizing risk capital—Some hints for the regulator in the case of exponential preferences and exponential claims. *Insurance: Mathematics and Economics*, 53(3), pp.551-568.
- [7] Walpole, R.E. and Myers, R.H., 1995. Ilmu peluang dan Statistika untuk Insinyur dan Ilmuwan. *Bandung: Penerbit ITB*.
- [8] Naudts, J. and Suyari, H., 2015. Large deviation estimates involving deformed exponential functions. *Physica A: Statistical Mechanics and its Applications*, 436, pp.716-728.
- [9] Sezer, Ali Devin. "Modeling of an insurance system and its large deviations analysis." *Journal of computational and applied mathematics* 235.3 (2010): 535-546.
- [10] Tan, V.Y., Anandkumar, A., Tong, L. and Willsky, A.S., 2011. A large-deviation analysis of the maximum-likelihood learning of Markov tree structures. *Information Theory, IEEE Transactions on*, 57(3), pp.1714-1735.
- [11] Duffield, N.G., 2000. A large deviation analysis of errors in measurement based admission control to buffered and bufferless resources. *Queueing systems*, 34(1-4), pp.131-168.
- [12] Dickson, David CM. *Insurance risk and ruin*. Cambridge University Press, 2005.