Taylor & Francis
Online

Home ► All Journals ► Economics, Finance & Business ► Scandinavian Actuarial Journal ► List of Issues
► Volume 1990, Issue 1 ► Discounting Certain Random Sums

Original Articles

Discounting Certain Random Sums

T. P. Artikis & A. G. Malliaris

 References   Citations   Metrics   Reprints & Permissions

Read this article   Share

Abstract

The distribution of the present value of a random sum under random timing is considered. A characterization for the associated characteristic function is established under certain conditions.

Key words:

present value   random sum   characteristic function   financial economics

Log in via your institution

› Access through your institution

Purchase options *

Save for later

PDF download + Online access
- 48 hours access to article PDF & online version
- Article PDF can be downloaded
- Article PDF can be printed

EUR 48.00

🛒 Add to cart

Issue Purchase
- 30 days online access to complete issue
- Article PDFs can be downloaded
- Article PDFs can be printed

EUR 117.00

🛒 Add to cart

* Local tax will be added as applicable

Related Research ℹ

| People also read | Recommended articles | Cited by 8 |

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email

✉ Sign me up