

ON THE JOINT DISTRIBUTION OF TAX PAYMENTS AND CAPITAL
INJECTIONS FOR A LÉVY RISK MODEL

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Abstract: We study the joint distribution of tax payments according to a loss-carry-forward scheme and capital injections in a Lévy risk model, and provide a transparent expression for the corresponding transform in terms of the scale function. This allows us to identify the net present value of capital injections in such a model, complementing the one for tax found in our paper [3]. We also apply the result to the situation when injections may be stopped at a constant rate, and in this case an explicit formula for the net present value of taxes and injections is given.

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