### Department of Statistical and Actuarial Science,

### University of Western Ontario

### Associate Professor

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| **Dr. Jiandong Ren (Undergraduate Chair)** |

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| [http://www.stats.uwo.ca/uploads/facultygrads/faculty/photos/thumbs/Ren20110708_4e1793b02d90e.jpg](http://www.stats.uwo.ca/uploads/facultygrads/faculty/photos/Ren20110708_4e1793b02d90e.jpg) | |  |  | | --- | --- | | **Office** | WSC 219 | | **Phone** | 519-661-2111 ext 88209 | | **Email** | jren@stats.uwo.ca | | **Website** | <http://www.stats.uwo.ca/faculty/ren/default.htm> |  |  | | --- | | Ph.D. Temple University, 2003 | |

**Research Areas**

* Catastrophe insurance
* Actuarial Science
* Risk management

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| **Publications** |

* Ren, J. (2012). A multivariate aggregate loss model. Insurance: Mathematics and Economics , **51** .
* Ren, J. (2011). Value at Risk and ruin probability. The Journal of Risk, **14** 53-62.
* Ren, J. (2010). Assessment of Seismic Loss Dependence Using Copula. Risk Analysis, **30** 1076-1091.
* Goda, K. and Ren, J. (2010). Assessment of Seismic Loss Dependence Using Copula. Risk Analysis, **30** 1076-1091.
* Ren, J. (2010). An Approximation to the Distribution and the Moments of the Number of Events in Markovian Arrival Processes. Stochastic Models, **26** 487-504.
* Jin, T.\* and Ren, J. (2010). Recursions and Fast Fourier Transforms for Certain Bivariate Compound Distributions. The Journal of Operational Risk, **5** 19-33.
* Yu, K.\*, Stanford, D. and Ren, J. (2010). The Moments of the Time of Ruin in Markovian Risk Models.. North American Actuarial Journal , **14** 464–471.
* Ren, J. (2010). Recursive formulas for compound phase distributions–univariate and bivariate cases. Astin Bulletin, **40** 615-629.
* Ren, J. (2009). A connection between the discounted and non-discounted expected penalty functions in the Sparre Andersen risk model. Statistics and Probability Letters, 324-330.
* Ren, J., Breuer, L., Stanford, D. and Yu, K.\* (2009). Perturbed risk processes analyzed as fluid flows. Stochastic Models, **25** 522-544.
* Ren, J. (2008). On the Laplace transform of the aggregate discounted c laims with Markovian arrivals. North American Actuarial Journal , **12(2)** 198-207.
* Ren, J. (2008). Author’s Reply to Discussions, April 2008 ”The Discounted Joint Distribution of the Surplus Prior to Ruin and the Deficit at Ruin in a Sparre Andersen Model,”. North American Actuarial Journal , .
* Ren, J. (2007). The joint distribution of the surplus prior to ruin and the deficit at ruin in a Sparre Andersen model. North American Actuarial Journal , **11(3)** 128-136.
* Ren, J. (2007). On the surplus prior to ruin in the perturbed classical risk process. Journal of Risk Finance , **8(2)** 186-195.
* Ren, J. (2005). Diffusion models of insurer net worth: Can one dimension suffice?. Journal of Risk Finance , **6(2)** .
* Ren, J. (2005). The expected value of the time of ruin and the moments of the discounted deficit at ruin in the perturbed classical risk process. Insurance: Mathematics and Economics , **37** 505-521.