An introduction

Oswaldo Gomez

AI Engineering

20 de enero de 2020

Basic Unit of information

Traditional computation works with 0 and 1 as

Computational basis states

Qubits can be in different states *other* than $|0\rangle$ or $|1\rangle$. It is possible to form *linear combinations* of states, called superpositions:

$$|\psi\rangle = \alpha\,|0\rangle + \beta\,|1\rangle$$

The numbers α and β are complex numbers and $|\alpha|^2 + |\beta|^2 = 1$.

Observaciones

Si únicamente se invierte en el activo riesgoso, el proceso Xt tiene caídas de mayor magnitud que si se combinan inversión y reaseguro e incluso sólo reaseguro.

Razón: Al invertir en un activo riesgoso estamos sujetos a la volatilidad de este.

Bibliografía

- Glasserman, Paul; Monte Carlo Methods in Financial Engineering, Springer-Verlag, New York 2004.
- Glynn, Peter W. Asmussen Soren; Stochastic simulation, algorithms and analysis;Springer Science+Bussines Media, 2007
- Hanspeter, Schmidli; Asymptotics of ruin probabilities for risk processes under optimal reinsurance policies: the small claim case.