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Risk- and value-based management for non-life insurers under solvency constraints

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**Highlights**

- We study a non-life insurer model for risk- and value-based management.
- Considering customer demand depending on the reported solvency status is crucial.
- The optimal target ruin probability depends on policyholder risk sensitivity.
- Asset-liability diversification is vital for optimal management decisions.
- Reinsurance increases shareholder value only for non-risk sensitive customers.

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