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| Descrizione fisica      | 1 online resource (416 p.)  |
| Altri autori (Persone)  | PitaccoErmanno  |
| Disciplina              | 368.32015118  |
| Soggetti                | Life insurance - Mathematics<br>Mortality   |
| Lingua di pubblicazione | Inglese   |
| Formato                 | Materiale a stampa  |
| Livello bibliografico   | Monografia  |
| Note generali           | Description based upon print version of record.   |
| Nota di bibliografia    | Includes bibliographical references (p. [373]-387) and index.   |
| Nota di contenuto       | Preface; Contents; 1 Life annuities; 2 The basic mortality model; 3 Mortality trends during the 20th century; 4 Forecasting mortality: an introduction; 5 Forecasting mortality: applications and examples of age-period models; 6 Forecasting mortality: applications and examples of age-period-cohort models; 7 The longevity risk: actuarial perspectives; References; Index  |
| Sommario/riassunto      | A text aimed at researchers and postgraduates actuarial science, statistics, and actuarial mathematics providing a comprehensive and detailed description of statistical methods for projecting mortality, and an extensive discussion of some important issues concerning the longevity risk in the area of life annuities and pension benefits. - ; Mortality improvements, uncertainty in future mortality trends and the relevant impact on life annuities and pension plans constitute important topics in the field of actuarial mathematics and life insurance techniques. In particular, actuarial calculations c |