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Nota di contenuto	1 The Mathematics of Compound Interest -- 2 The Future Lifetime of a Life Aged x -- 3 Life Insurance -- 4 Life Annuities -- 5 Net Premiums -- 6 Net Premium Reserves -- 7 Multiple Decremnts -- 8 Multiple Life Insurance -- 9 The Total Claim Amount in a Portfolio -- 10 Expense Loadings -- 11 Estimating Probabilities of Death -- Appendix A. Commutation Functions -- A.1 Introduction -- A.2 The Deterministic Model -- A.3 Life Annuities -- A.4 Life Insurance -- A.5 Net Annual Premiums and Premium Reserves -- Appendix B. Simple Interest -- Appendix C. Exercises -- C.0 Introduction -- C.1 Mathematics of Compound Interest: Exercises -- C.1.1 Theory Exercises -- C.1.2 Spreadsheet Exercises -- C.2.1 Theory Exercises -- C.2.2 Spreadsheet Exercises -- C.3 Life Insurance -- C.3.1 Theory Exercises -- C.3.2 Spreadsheet Exercises -- C.4 Life Annuities -- C.4.1 Theory Exercises -- C.4.2 Spreadsheet Exercises -- C.5 Net Premiums -- C.5.1 Notes -- C.5.2 Theory Exercises -- C.5.3 Spreadsheet Exercises -- C.6 Net Premium Reserves -- C.6.1 Theory Exercises -- C.6.2 Spreadsheet Exercises -- C.7 Multiple Decremnts: Exercises -- C.7.1 Theory Exercises -- C.8 Multiple Life Insurance: Exercises -- C.8.1 Theory Exercises -- C.8.2 Spreadsheet Exercises -- C.9 The Total Claim

Amount in a Portfolio -- C.9.1 Theory Exercises -- C.10 Expense Loadings -- C.10.1 Theory Exercises -- C.10.2 Spreadsheet Exercises -- C.11 Estimating Probabilities of Death -- C.11.1 Theory Exercises -- Appendix D. Solutions -- D.0 Introduction -- D.1 Mathematics of Compound Interest -- D.1.1 Solutions to Theory Exercises -- D.1.2 Solutions to Spreadsheet Exercises -- D.2.1 Solutions to Theory Exercise -- D.2.2 Solutions to Spreadsheet Exercises -- D.3 Life Insurance -- D.3.1 Solutions to Theory Exercises -- D.3.2 Solution to Spreadsheet Exercises -- D.4 Life Annuities -- D.4.1 Solutions to Theory Exercises -- D.4.2 Solutions to Spreadsheet Exercises -- D.5 Net Premiums. Solutions -- D.5.1 Theory Exercises -- D.5.2 Solutions to Spreadsheet Exercises -- D.6 Net Premium Reserves: Solutions -- D.6.1 Theory Exercises -- D.6.2 Solutions to Spreadsheet Exercises -- D.7 Multiple Decremnts: Solutions -- D.7.1 Theory Exercises -- D.8 Multiple Life Insurance: Solutions -- D.8.1 Theory Exercises -- D.8.2 Solutions to Spreadsheet Exercises -- D.9 The Total Claim Amount in a Portfolio -- D.9.1 Theory Exercises -- D.10 Expense Loadings -- D.10.1 Theory Exercises -- D.10.2 Spreadsheet Exercises -- D.11 Estimating Probabilities of Death -- D.11.1 Theory Exercises -- Appendix E. Tables -- E.0 Illustrative Life Tables -- E.1 Commutation Columns -- E.2 Multiple Decrement Tables -- References.

Sommario/riassunto

This concise introduction to life contingencies, the theory behind the actuarial work around life insurance and pension funds, will appeal to the reader who likes applied mathematics. In addition to the model of life contingencies, the theory of compound interest is explained and it is shown how mortality and other rates can be estimated from observations. The probabilistic model is used consistently throughout the book. For this second, expanded edition numerous exercises (with answers and solutions) were added.
