Quantitative Finance > General Finance

Etude du risque systématique de mortalité

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The aim of this paper is to propose a realistic and operational model to quantify the systematic risk of mortality included in an engagement of retirement. The model presented is built on the basis of model of Lee-Carter. The stochastic prospective tables thus built make it possible to project the evolution of the random mortality rates in the future and to quantify the systematic risk of mortality.

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