BIBLIOGRAPHY

ACTUARIAL ANALYSIS OF LONGEVITY RISK

Michel DENUIT
michel.denuit@uclouvain.be

Louvain School of Statistics, Biostatistics and Actuarial Science (LSBA)
UCL, Belgium
Websites of interest

- Human mortality database: http://www.mortality.org/
- R software: http://www.r-project.org/ (including demography and ilc packages)
- LifeMetrics by JPMorgan: http://www.jpmorgan.com/lifemetrics (including R code)
References

References


References


References


References


