

DAFTAR PUSTAKA

- [1] Singapore Department of Statistics. *Population trends*, 2020.
- [2] Michel Denuit, Pierre Devolder, and Anne-Cécile Goderniaux. Securitization of longevity risk: Pricing survivor bonds with wang transform in the lee-carter framework. *Journal of Risk and Insurance*, 74(1):87–113, 2007.
- [3] Worldometer. *Life expectancy in Singapore*. Dapat diakses di <https://www.worldometers.info/demographics/singapore-demographics/>. [Diakses pada 25 November 2020].
- [4] Population Pyramid. *Piramida Populasi Singapura*. Dapat diakses di <https://www.populationpyramid.net/singapore/2000/>. [Diakses pada 25 November 2020].
- [5] David Blake, Andrew Cairns, Kevin Dowd, and Richard MacMinn. Longevity bonds: financial engineering, valuation, and hedging. *Journal of Risk and Insurance*, 73(4):647–672, 2006.
- [6] Ronald D Lee and Lawrence R Carter. Modeling and forecasting US mortality. *Journal of the American statistical association*, 87(419):659–671, 1992.
- [7] Ima Nursaadah, Enit Puspita, and Rini Marwati. *Metode peramalan mortalita menggunakan metode Lee-Carter*. *EurekaMatika*, 3(1), 2015.
- [8] Singapore Statutes Online. *Retirement and Re-employment Act (Chapter 274A)*. <https://sso.agc.gov.sg/Act/RRA1993>.
- [9] Vincent Hartanto Utomo. *Proyeksi populasi Indonesia menggunakan matriks Leslie dan model Lee-Carter*. PhD thesis, Universitas Pelita Harapan, 2019.
- [10] David CM Dickson, Mary Hardy, Mary R Hardy, and Howard R Waters. *Actuarial mathematics for life contingent risks*. Cambridge University Press, 2013.
- [11] Josephine. *Perbandingan longevity bond dengan metode dekomposisi dan metode gabungan antara forward contracts dan longevity zeros pada program dana pensiun swasta di Indonesia*. PhD thesis, Universitas Pelita Harapan, 2020.
- [12] David B Atkinson and John K McGarry. Experience study calculations. *United States: Society of Actuaries*, 2016.

- [13] Jonathan D Cryer and Kung-Sik Chan. *Time series analysis: with applications in R*. Springer Science & Business Media, 2008.
- [14] Søren Bisgaard and Murat Kulahci. *Time series analysis and forecasting by example*. John Wiley & Sons, 2011.
- [15] Chris Chatfield. *Time-series forecasting*. CRC press, 2000.
- [16] Pietro Millossovich, Andrés M Villegas, and Vladimir K Kaishev. Stmomo: An R package for stochastic mortality modelling. *Journal of Statistical Software*, 84(3), 2018.
- [17] Arthur E Renshaw and Steven Haberman. A cohort-based extension to the Lee-Carter model for mortality reduction factors. *Insurance: Mathematics and economics*, 38(3):556–570, 2006.
- [18] Steven Haberman and Arthur Renshaw. A comparative study of parametric mortality projection models. *Insurance: Mathematics and Economics*, 48(1):35–55, 2011.
- [19] Andrew JG Cairns, David Blake, and Kevin Dowd. A two-factor model for stochastic mortality with parameter uncertainty: theory and calibration. *Journal of Risk and Insurance*, 73(4):687–718, 2006.
- [20] Andrew JG Cairns, David Blake, Kevin Dowd, Guy D Coughlan, David Epstein, Alen Ong, and Igor Balevich. A quantitative comparison of stochastic mortality models using data from England and Wales and the United States. *North American Actuarial Journal*, 13(1):1–35, 2009.
- [21] Richard Plat. On stochastic mortality modeling. *Insurance: Mathematics and Economics*, 45(3):393–404, 2009.
- [22] Shaun S Wang. A class of distortion operators for pricing financial and insurance risks. *Journal of risk and insurance*, pages 15–36, 2000.
- [23] Shaun S Wang. A universal framework for pricing financial and insurance risks. *ASTIN Bulletin: The Journal of the IAA*, 32(2):213–234, 2002.
- [24] David Blake, Tom Boardman, and Andrew Cairns. The case for longevity bonds. *Center for Retirement Research at Boston College*, (10), 2010.

- [25] Gary B Gorton and Nicholas S Souleles. Special purpose vehicles and securitization. In *The risks of financial institutions*, pages 549–602. University of Chicago Press, 2007.
- [26] Robert L McDonald. *Derivatives markets: Pearson new international edition*, 3/e, 2013.
- [27] United Nations. *Data populasi penduduk Singapura 1950-2100*. Dapat diakses di <https://population.un.org/wpp/Download/Standard/Mortality/>. [Diakses pada 25 November 2020].
- [28] Market-Risk-Premia. *Data risk-free rate dan implied market price of risk*. Dapat diakses di <http://www.market-risk-premia.com/sg.html>. [Diakses pada 25 November 2020].

