

DAFTAR PUSTAKA

- [1] *World Health Organization*. Life expectancy and healthy life expectancy, 2020. Dapat diakses di <https://www.who.int/data/gho/data/themes/topics/indicator-groups/indicator-group-details/GHO/life-expectancy-and-healthy-life-expectancy>. [Diakses pada 17 Oktober 2020].
- [2] Subdirektorat Statistik Demografi. *Proyeksi Penduduk Indonesia 2010-2035*. Badan Pusat Statistik, 2013.
- [3] Nadine Gatzert and Hannah Wesker. The impact of natural hedging on a life insurer's risk situation. *The Journal of Risk Finance Incorporating Balance Sheet*, 13(5):396–423, 2012.
- [4] Samuel H Cox and Yijia Lin. Natural hedging of life and annuity mortality risks. *North American Actuarial Journal*, 11(3):1–15, 2007.
- [5] Jennifer L Wang, HC Huang, Sharon S Yang, and Jeffrey T Tsai. An optimal product mix for hedging longevity risk in life insurance companies: The immunization theory approach. *Journal of Risk and Insurance*, 77(2):473–497, 2010.
- [6] Johan Harlan. *Analisis Survival*. Gunadarma, 2017.
- [7] David Clyne Martin Dickson, M R Hardy, and Howard Richard Waters. *Actuarial Mathematics for Life Contingent Risks*. International Series on Actuarial Science. Cambridge University Press, United Kingdom, 2009.
- [8] ASA Stephen J. Camilli, F.S.A.F.I.A.F.M. Ian Duncan, and FSA Richard L. London. *Models for Quantifying Risk, Sixth Edition*. ACTEX Academic Series. ACTEX Publications, Incorporated, 2014.
- [9] D. London. *Survival Models and Their Estimation*. Actex Publications, 1997.
- [10] Tingting Wen. *Understanding risks in a hybrid pension plan with stochastic rates of return*. Simon Fraser University, 2014.
- [11] J.D. Cryer and K.S. Chan. *Time Series Analysis: With Applications in R*. Springer Texts in Statistics. Springer New York, 2008.
- [12] Andrew Hunt and David Blake. A general procedure for constructing mortality models. *North American Actuarial Journal*, 18(1):116–138, 2014.

- [13] Andrés Villegas, Vladimir K Kaishev, and Pietro Millosovich. Stmomo: An R package for stochastic mortality modelling. In *7th Australasian Actuarial Education and Research Symposium*, 2015.
- [14] Ronald D Lee and Lawrence R Carter. Modeling and forecasting US mortality. *Journal of the American statistical association*, 87(419):659–671, 1992.
- [15] Andrew Hunt and David Blake. On the structure and classification of mortality models. *North American Actuarial Journal*, pages 1–20, 2020.
- [16] John H. Mathews and Kurtis K. Fink. *Numerical Methods Using Matlab (4th Edition)*. Pearson, 4 edition, January 2004.
- [17] Pietro Veronesi. *Handbook of Fixed-Income Securities*. John Wiley & Sons, Ltd, 2016.
- [18] S. J. (Stephen J.) Garrett. *An introduction to the mathematics of finance : a deterministic approach*. Butterworth-Heinemann is an imprint of Elsevier, Kidlington, Oxford, second edition. edition, 2013.

