



Actuarial Research Clearing House

1978.2

CONTENTS

| | |
|---|-----|
| Editor's Comments | v |
| Roster of Participants, Ball State Conference | vii |
| New Text Book from <u>The Actuary</u> , October, 1978 | ix |
| 1978 Actuarial Research Conference John A Beekman from <u>The Actuary</u> , November, 1978 | xi |
| An overview of the Ball State Conference James C. Hickman | 1 |
| Tables from Paper on Use of Bayes Lemma to Construct Frequency Distribution of qx William A. Bailey | 7 |
| A General Model for Life Contingencies Hans U. Gerber | 35 |
| Estimation of the Rate of Mortality in the Presence of In-and-Out Movement T.N.E. Greville | 41 |
| Discussion: Some Further Comments on the Uniform Deaths Assumption Robert W. Batten | 57 |
| Stationary Population Problems David C. Jesionowski | 65 |
| The Standard Deviation of the Present Value of a Life Annuity as Estimated from a Graduated Mortality Table Stuart Klugman | 91 |
| Exploration of Pension Funding in Case of Exact Vesting Cecil J. Nesbitt | 101 |
| The Actuarial Education and Research Fund Cecil J. Nesbitt | 119 |

| | |
|---|-----|
| Theory of Stochastic Mortality and Interest Rates H.H. Panjer and D.R. Bellhouse | 123 |
| Life Contingencies Algorithms for the Programmable Calculator William Roach | 155 |
| A Bayesian Approach to Persistency Rates When Projecting Retirement Costs Arnold F. Shapiro | 193 |
| Actuarial Functions as Random Variables Aaron Tenenbein | 237 |
| Mortality and Sex-Related Mortality Differences R. Neil Vance | 247 |
| Recent Mortality Experience Described by Gompertz's and Makeham's Laws - Including a Generalization William H. Wetterstrand | 251 |
| A Proof of Lidstone's Theorem Richard W. Ziock | 273 |