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1693 Edmund Halley

生命表

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線型計劃法

(Linear Programming Technique; LP)

(Stochastic Processes),

Markov Chain & Diffusion

processes,

1776

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(Issue 1): (economic & demographic models) -

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(Issue 2): (target pension) -

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補完技能

補完技能 가

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가 (;

民營化

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(Issue 3): 資産 負債 가 (valuation of assets & liabilities) -

가 資産 負債 가

(資産 가 가 가 整合性

, 負債 가 財政方式 年金受給權 保

障), (;

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(補助積立方式

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(Issue 4): 資產-負債 (stochastic asset-liability modelling)
- 資產 負債 確定的
(deterministic model) (stochastic model)

(B_t) (i_t) (;

$B(t) = EB(t) \pm \text{Random Variations}$, $i_t = i_v \pm \text{Random Variations}$);

(Issue 5): 年金受給權 引
受・合併(M&A) 破産 加 年金受給權
加
年金受給權 移管金額(transfer value)

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(Issue 6): 投資戰略 (investment policy) -

負債 資產
(portfolio structure) (資産 負債) ,
(matching) , ALM 根幹)

(Issue 7): 財政方式 (actuarial cost methods) - 安全性
安定性 圖謀 ()
(control theory) 加速化)

(Issue 8): 年金 (pension software provision) -

勞·使가 , 가
勞·使가 負擔 가 가
(
勞·使
);

(Issue 9): 公的 退職年金 民營化 (privatization of public occupational pension schemes). (; ,)
非效率性 打開 ,
一時金換算(commutation)
가 .

(Issue 10): 法制 變更 效果 (effect of changes in legislation): (,
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