

L-TAM Module 1 Section 1 Exercises

1. Given  ${}_{20}q_{50} = .75$ , determine  ${}_{20}p_{50}$
2. Given  $p_{30} = .95$ , determine  $q_{30}$
3. Given  ${}_{10}p_{20} = .9$  and  ${}_{20}p_{30} = .6$ , determine  ${}_{30}p_{20}$
4. Given  ${}_{20}p_{40} = .7$  and  ${}_5p_{40} = .9$ , determine  ${}_{15}p_{45}$
5. Given  ${}_{35}p_{35} = .32$  and  ${}_{20}p_{50} = .4$ , determine  ${}_{15}q_{35}$
6. Given  ${}_{30}p_{20} = \frac{5}{8}$ ,  ${}_{10}p_{60} = \frac{3}{4}$ ,  ${}_{10}q_{20} = \frac{1}{8}$ , and  ${}_{20}q_{50} = \frac{2}{5}$  determine  ${}_{30}q_{30}$
7. Given  $p_x = e^{-\mu}$ ,  $p_{x+1} = e^{-3\mu}$ , and  ${}_2p_x = .1$ , determine  $\mu$
8. Given  ${}_t p_0 = 1 - (.01t)^2$ ,  $0 \leq t \leq 100$ , determine
  - (a)  ${}_{20}p_{30}$  (Hint: Use factorization and the values of  ${}_{30}p_0$  and  ${}_{50}p_0$ )
  - (b)  ${}_t p_{30}$  (Your answer will be an expression involving  $t$ .)

9. Given

$x$	$q_x$
30	0.1
31	0.2
32	0.3
33	0.4
34	0.5
35	0.6
36	0.7
37	0.8

determine

- (a)  ${}_2q_{30}$
  - (b)  ${}_2q_{34}$
  - (c)  ${}_3q_{30}$
  - (d)  ${}_3q_{34}$
10. Given  ${}_{20}p_{40} = .63$  and  ${}_{15}p_{45} = .7$ , determine  ${}_{5|15}q_{40}$
  11. Given  ${}_{10|20}q_{30} = .2$  and  ${}_{10}q_{30} = .15$ , determine  ${}_{30}p_{30}$

12. Given  ${}_{30|20}q_{40} = .19$  and  ${}_{30}p_{40} = .2$ , determine  ${}_{20}q_{70}$

13. Given  ${}_k|q_x = .01(k + 1)$  for  $k = 0, 1, 2, \dots, 9$ , determine  ${}_{10}p_x$

14. Given  $\int_0^{30} f_{40}(t)dt = 1/2$  and  $\int_{10}^{\infty} f_{40}(t)dt = 5/6$ , determine  ${}_{10|20}q_{40}$

15. Given  ${}_{15|20}q_{25} = .18$  and  ${}_{15}q_{25} = .1$ , determine  $\int_{20}^{\infty} f_{40}(t)dt$

16. Given  ${}_k|q_{40} = \frac{1}{50}$  for  $k = 0, 1, 2, \dots, 49$ , determine

(a)  $E[\text{Min}(K_{40}, 2)]$

(b)  $\text{Var}[\text{Min}(K_{40}, 2)]$

17. Given  $q_{x+k} = .1(k + 1)$  for  $k = 0, 1, 2, \dots, 9$ , determine

(a)  $q_x$

(b)  ${}_1|q_x$

(c)  ${}_2|q_x$

(d)  ${}_3p_x$

18. Using mortality in the previous problems, determine  $\text{Var}(\text{Min}(K_x, 3))$

19. Given

$K_{90}$	Pr
0	.2
1	.3
2	.5

determine

(a)  $e_{90}$

(b)  $\text{Var}(K_{90})$

20. Given  ${}_k|q_{20} = \frac{1}{80}$  for  $k = 0, 1, 2, \dots, 79$ , determine  $e_{20}$

21. Given  ${}_t p_x = (.91)^t$ , determine  $e_{20}$

22. Given  ${}_t p_x = e^{-.05t}$ , determine  $e_x^o$

23. Given  ${}_t q_{20} = \frac{t}{80}$ ,  $0 \leq t \leq 80$ , determine  $e_{20}^o$

24. Given  $e_{50} = 25$  and  $p_{50} = .98$ , determine  $e_{51}$

25. Given  $e_{61} = 10$  and  $p_{60} = .95$ , determine  $e_{60}$
26. Given  $e_{30} = 34.5$ ,  $p_{30} = \frac{69}{70}$ , and  $p_{31} = \frac{68}{69}$ , determine  $e_{32}$
27. Given  $e_x = 4.5$ ,  $e_{x+2} = 3.5$ , and  $p_{x+1} = \frac{8}{9}$ , determine  $p_x$
28. Create a 3-year recursion formula for  $e_x$ .