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Cohort Effects in Swedish Mortality and Their Effects on Technical Provisions for Longevity Risk

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Abstract

The aim of this survey is to have a close look at Swedish historical mortality and see whether there are any patterns suggestive of cohort effects. Representing and using the Lee-Carter model and the Renshaw-Haberman model, we make mortality forecasts and by using them, calculating, studying and comparing the differences that will appear in technical provisions for longevity risk.

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