DAFTAR PUSTAKA

Anton, H., Rorres, C., 2013, *Elementary Linear Algebra: applications version, 11th edition*. John Wiley and Sons, New Jersey.

Bain, L. J., Engelhardt, M., 1992, *Intoduction to Probability and Mathematical Statistics*. Duxbury Press, California.

Benoit, K., 2011, *Linear Regression Models with Logarithmic Transformations*. Methodology Institute, London School of Economics.

Bowers, Newton L., 1997, *Actuarial Mathematics, 2nd edition*. The Society of Actuaries, United States of America.

Canudas-Romo, V., 2008, The Modal Age at Death and the Shifting Mortality Hypothesis, *Demographic Research*, Vol. 19, Issue 30, pp. 1179-1204.

Canudas-Romo, V., 2010, Three Measures of Longevity: Time Trends and Recors Values, *Demographic Research*, Vol. 47, Issue 2 May 2010, pp. 229-312.

De Benedictis, G., Franceschi, C., 2006, The Unusual Genetics of Human Longevity, *Science of Aging Knowledge Environment*.

Dickson, D. C. M., Hardy, M. R., Waters, H. R., 2009, Actuarial Mathematics for Life Contingent Risks, *Cambridge University Press*.

Futami, M., 1993, Actuarial Mathematics for Life Contingent Risks, *Prentice Hall*.

Granger, C. W. J., 1969, Investigating Causal Relations by Econometric Models and Cross-spectral Methods, *Econometrica*, Vol. 37, Issue 3, pp. 424, JSTOR.

Gujarati, D., 1995, *Ekonomika Dasar, Cetakan ke-VI*. Erlangga, Jakarta.

Haberman, S., Russolillo, M., 2005, A stochastic projection model applied to Italian population data. *Giornale dell'Istituto Italiano degli Attuari*, 68, 109-126.

116

HMD, Human Mortality Database, 2024, Max Planck Institute for Demographic Research (Germany), University of California, Berkeley (USA), dan French Institute for Demographic Studies (France). Diakses 20 Februari 2024, dari www.mortality.org (data didownload pada [23 Februari 2024]).

Kannisto, V., 2001, Mode and Dispersion of the Length of Life. *Population: An English Selection*, pp. 159-171.

Kuang, D., Nielsen, B., Nielsen, J. P., 2008, Identification of the Age-period-cohort Model and the Extended Chain-ladder Model. *Biometrika*, Vol. 95, Issue 4, pp. 979-986.

Kumaralalita, I. 2023, Peramalan Tingkat Mortalitas dengan Pendekatan *Spatial-Temporal Autoregressive* (STAR) (Tesis Magister). Universitas Gadjah Mada, Yogyakarta.

Lee, R. D., Carter, L. R., 1992, Modeling and Forecasting U.S. Mortality, *Journal of the American Statistical Association*, Vol. 87, Issue 419, pp. 659, JSTOR.

Li, Nan Lee, Ronald Gerland, Patrick., 2013, Extending the Lee-Carter Method to Model the Rotation of Age Patterns of Mortality Decline for Long-Term Projections, *Demography*, Vol. 50, Issue 6, pp. 2037–2051.

Li, H., Lu, Y., 2017., Coherent Forecasting of Mortality Rates: A Sparse Vector-Autoregression Approach, *ASTIN Bulletin*, Vol. 47, Issue 2, pp. 563–600, Cambridge University Press (CUP).

London, D. 1988. *Survival Models and Their Estimation Third Edition*. ACTEX publications.

Makridakis, S., Wheelwright, S., dan Hyndman, R., 1983. *Forecasting: Methods and Aplications*, John Wiley and Sons, New Jersey.

McGill, D. M., Brown, K. N., Haley, S. J., Schieber, S. J., 2004, *Fundamentals of Private Pensions*. Oxford University Press.

Miasary, S. D., 2014, Model Age-Period-Cohort Untuk Tabel Mortalitas Dinamik, (Tesis Magister), Universitas Gadjah Mada, Yogyakarta.

Muszyńska, M., Janssen, F., 2016, The Concept of the Equivalent Length of Life for Quantifying Differences in Age-at-death Distributions Across Countries., *Genus*, Vol. 72, Issue 6.

Nantwi, N. P. A., Lotsi, A., Debrah, G. 2022, Longevity Risk—Its Financial Impact on Pensions, *Scientific African*, 16, e01241.

Nursaadah, N., Hakim, R., Ramadhan, F., 2015, Landasan Teori Dana Pensiun, *Universitas Islam Indonesia*, Program Studi S2 Akuntansi, UII Press.

Persatuan Aktuaris Indonesia. (2019). *Standar Profesi Aktuaris Indonesia*. Jakarta: Persatuan Aktuaris Indonesia.

Rabbi, A. M. F., Mazzuco, S., 2018, Mortality and Life Expectancy Forecast for (comparatively) High Mortality Countries, *Genus*, Vol. 74, Issue 1, Springer Science and Business Media LLC.

Richman, R., Wüthrich, M. V., 2019, A Neural Network Extension of the Lee–Carter Model to Multiple Populations, *Annals of Actuarial Science*, Vol. 15, Issue 2, p. 346–366, Cambridge University Press (CUP).

Scheick, J.T. 1997. *Linear Algebra with Applications, International Edition*. Mc Graw-Hill, Inc., Singapore.

Silvanita, D., 2022, Analisis Perkembangan Dana Pensiun Syariah di Indonesia, *Jurnal Unismuh*, Vol. 2022, Issue 3, pp. 101-115, Universitas Muhammadiyah Makassar.

Sims, C. A., 1972, Money, Income, and Causality, *The American Economic Review*, Vol. 62, Issue 4, pp. 540-552, JSTOR.

Sukraini, T. T., 2013, Peramalan Mortalita dengan Menggunakan Metode Lee-Carter, *Tesis Magister*, Program Studi S2 Matematika FMIPA, Universitas Gadjah Mada.

Utomo, A. S. B. 2024. Analisis Perbandingan Perhitungan Dana Pensiun Berdasarkan Tabel Mortalitas pada Model Lee-Carter dan Tabel Mortalitas Indonesia IV. Institut Teknologi Sepuluh November, Surabaya.

Wang, C.-W., Zhang, J., Zhu, W., 2021, Neighbouring Prediction for Mortality, *ASTIN Bulletin*, Vol. 51, Issue 3, pp. 689–718, Cambridge University Press (CUP).

Wei, W.W.S. 1990. *Time Series Analysis: Univariate dan Multivariate Methods*. Addison-Wesley Publishing Company, Inc., New York.

Winklevoss, H. E., 1977, Pension Mathematics with Numerical Illustrations, *University of Pennsylvania Press*.