

DAFTAR PUSTAKA

- Atiken, W.H. (1996). *A Problem-Solving Approach to Pension Funding and Valuation*. ACTEX, Connecticut.
- Badan Pusat Statistik. (2024). *Angka Harapan Hidup (AHH) Menurut Provinsi dan Jenis Kelamin (Tahun), 2023-2024*. Dapat diakses pada: <https://www.bps.go.id/id/statistics-table/2/NTAxIzI=/angka-harapan-hidup-ahh-menurut-provinsi-dan-jenis-kelamin.html>
- Bain, L.J., & Engelhardt, M. (1992) *ntroduction to Probability and Mathematical Statistics*. Duxbury Press, California.
- Bowers, N.L. dkk. (1997). *Actuarial Mathematics Second Edition*. The Society of Actuaries, United States of America.
- Brouhns, N., Denuit, M., & Vermunt, J. K. (2002). *A Poisson log-bilinear regression approach to the construction of projected lifetables*. Insurance: Mathematics and Economics, Vol. 31, hlm. 373-393, Elsevier.
- Burden, R.L. & Faires, J.D. (2011). *Numerical Analysis 9th edition*. Brooks/Cole, Boston.
- Cairns, A. J. G., Blake, D., & Dowd, K. (2006). *A Two-Factor Model for Stochastic Mortality with Parameter Uncertainty: Theory and Calibration*. The Journal of Risk and Insurance, Vol. 73, No. 4, hlm. 687-718.
- Cairns, A. J. G., dkk. (2007). *A quantitative comparison of stochastic mortality models using data from England & Wales and the United States*. The Pension Institute. United Kingdom. ISSN 1367-580X.
- Canudas-Romo, V. (2010). *Three Measures of Longevity: Time Trends and Record Values*. Demographic Research, Vol. 47, hlm. 229-312.
- Delwarde, A., Denuit, M., & Patrat, C. (2007). *Negative binomial version of the Lee–Carter model for mortality forecasting*. Applied Stochastic Models in Business and Inudstry, Vol. 23, hlm. 385-401. Wiley InterScience.

- Dowd, K., Cairns, A.J.G., & Blake, D. (2020). *CBDX: a workhorse mortality model from Cairns-Blake-Dowd family*. *Annals of Actuarial Science*, Vol. 14, hlm. 445-460. Institute and Faculty of Actuaries, London.
- Efron, B. (1979). *Bootstrap methods: another look at the jackknife*. *The Annals of Statistics*, Vol 7, hlm 1-26. DOI: 10.1214/aos/1176344552.
- Fahlevi S.M.R. (2021). *Analisis Risiko Longevity di Indonesia Menggunakan Data Tabel Mortalita Ringkas*. Tesis. Departemen Matematika UGM. Yogyakarta.
- Gyamerah, S. A., dkk. (2023)., *Improving mortality forecasting using a hybrid of Lee–Carter and stacking ensemble model*, *Bulletin of the National Research Centre*, 47(158).
- Hogg, R.V., McKean, J.W., & Craig, A.T. (2019). *Introduction to Mathematical Statistics 8th edition*. Pearson, Amerika Serikat.
- Hunt, A., & Blake, D. (2015). *Identifiability in Age/Period /Cohort Mortality Models*. Discussion Paper PI-1509. Pensions Institutes, London.
- Indonesia, Peraturan Pemerintah Nomor 45 Tahun 2015 tentang Penyelenggaraan Program Jaminan Pensiun, Lembaran Negara RI Tahun 2015 Nomor 155, Tambahan Lembaran Negara RI Nomor 5715, Sekretariat Negara, Jakarta.
- Indonesia, Undang-Undang Nomor 11 Tahun 1992 tentang Dana Pensiun, Lembaran Negara RI Tahun 1992 Nomor 37, Tambahan Lembaran Negara RI Nomor 3477, Sekretariat Negara, Jakarta.
- Indonesia, Undang-Undang Nomor 40 Tahun 2014 tentang Perasuransian, Lembaran Negara RI Tahun 2014 Nomor 337, Tambahan Lembaran Negara RI Nomor 5618, Sekretariat Negara, Jakarta.
- Koissi, M.C, Shapiro, A.F., & Hognas, G. (2005). *Evaluating and extending the Lee–Carter model for mortality forecasting: Bootstrap confidence interval*. *Insurance: Mathematics and Economics*, Vol. 38, hlm. 1-20. Elsevier, Science Direct.
- Lee, R.D. (2000). *The Lee-Carter Method for Forecasting Mortality, with Various Extensions and Applications*. *North American Actuarial Journal*, Vol. 4, hlm. 80-93. doi:10.1080/10920277.2000.10595882.

- Lee, R.D. dan Carter, L.R. (1992). *Modeling and Forecasting U.S. Mortality*. Journal of The American Statistical Association, Vol. 87, N0. 419, hlm. 659-571. Taylor & Francis. New York.
- Maccheroni, C. & Nocito, S. (2017). *Backtesting the Lee-Carter and the Cairns-Blake-Dowd Stochastic Mortality Models on Italian Death Rates*. CERP, Italia.
- Plat, R. (2009). *On stochastic mortality modelling*. Insurance: Mathematics and Economics, Vol. 45, hlm. 393–404.
- Ramachandaran, K.M. & Tsokos, C.P. (2009). *Mathematical Statistics With Applications*. Elsevier, Florida.
- Renshaw, A.E. & Haberman, S. (2006). *A cohort-based extension to the Lee-Carter model for mortality reduction factors*. Insurance: Mathematics and Economics, Vol. 38, hlm. 556-570. Elsevier, UK.
- Safitri, Y. R., Mardiyati, S., & Malik, M. (2019). *The Cairns-Blake-Dowd model to forecast Indonesian mortality rates*. AIP Publishing. Departeman Matematika UI. Depok.
- United Nation. (2025). *World Population Prospects*. Dapat diakses pada: <https://population.un.org/wpp/>
- World Health Organization. (2023). *Indonesia*. Dapat diakses pada: <https://data.who.int/countries/360>.