



Pension Fund Risk Management: Financial and Actuarial Modeling (Hardback)

By -

Taylor Francis Ltd, United States, 2010. Hardback. Book Condition: New. 236 x 160 mm. Language: English . Brand New Book. As pension fund systems decrease and dependency ratios increase, risk management is becoming more complex in public and private pension plans. Pension Fund Risk Management: Financial and Actuarial Modeling sheds new light on the current state of pension fund risk management and provides new technical tools for addressing pension risk from an integrated point of view. Divided into four parts, the book first presents the correct measurement of risk in pension funds, fund dynamics under a performance-oriented arrangement, an attribution model for monitoring the performance and risk of a defined benefit (DB) pension fund, and an optimal investment problem of a defined contribution (DC) pension fund under inflationary risk. It also describes a pension plan from a dynamic optimization viewpoint, the optimal asset allocation of U.S. pension funds, the identification of stakeholders risks, value-at-risk (VaR) methodology, and various effects on the asset allocation of DB pension schemes. The second section focuses on the effects of uncertainty on employer-provided DB private pension plan liabilities; wage-based lump sum payments by death, retirement, or dismissal by the employer; fundamental retirement changes; occupational pension...



READ ONLINE
[1.57 MB]

Reviews

Extensive guide for ebook lovers. It generally does not cost excessive. Your way of life span will likely be convert the instant you complete looking at this ebook.

-- Rocky Dach

Certainly, this is the very best work by any author. It is amongst the most remarkable publication i have got study. I am just happy to inform you that this is actually the greatest pdf i have got study inside my individual daily life and can be he very best publication for at any time.

-- Gilbert Rippin