

Abstract:

In the presented diploma thesis we study possibilities of forecasting mortality rates and we explain the most used models to measure it. The longevity and mortality risk are characterized and options for transfer of risks to other subjects are suggested. Further we applied LifeMetrics tool to predict mortality and quantify longevity risk in our data set, also possibilities of its usage are described in more details.

The aim of the work is to provide the reader with sufficient amount of theoretical information about the used stochastic models for mortality prediction. Also the work may be helpful to gain deeper knowledge about longevity risk.