

**UNIVERSITY OF NAIROBI  
COLLEGE OF BIOLOGICAL AND PHYSICAL SCIENCE  
DEPARTMENT OF MATHEMATICS**

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**ADVANCES IN THE KENYAN MORTALITY TABLES**

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**A Research Project presented in partial fulfillment of the requirements for  
the degree of Post-Graduate Diploma in Actuarial Science**

**SUBMITTED BY: RONO WESLEY CHERUIYOT**

**SUPERVISOR: DR. RICHARD O. SIMWA**

**SEPTEMBER 2003**

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**DECLARATION**

This research project is my original work and has not been presented for any degree in any university to the best of my knowledge.

Signature 

Date 05-05-04

Mr. RONO WESLEY CHERUIYOT

This research project has been submitted for examination with my approval as University Supervisor

Signature 

Date 05-05-04.

Dr. RICHARD O. SIMWA

**Department of Mathematics of the University of Nairobi**

## ABSTRACT

The use of mortality tables that include a forecast of the future trends of mortality (the so called "projected tables") for life insurance valuations is analyzed. The (systematic) risk inherent in the adaptation of a table that may not properly represent future mortality is modeled.