

Interest rate

0.06

k	k   q 0	I_x	Unknown P	P Perc Prem:
0	0.2	1	0.943396226	-1 P 0.485436893 positive loss
1	0.2	0.8	0.88999644	-1.94339623 P 0 doesn't matter
2	0.2	0.6	0.839619283	-2.83339267 P -0.45795933 gain
3	0.2	0.4	0.792093663	-3.67301195 P -0.88999644 gain
4	0.2	0.2	0.747258173	-4.46510561 P -1.29757862 gain
5		0		

P= **0.45795933**

Equivalence Principle:

Expected Disc. Benefits 0.842472757  
 Expected Disc. Premiums 2.782981291 \* P^\*  
 Equ Princ: P^\* **0.30272311**