# Actuarial symbols of life contingencies and financial mathematics \*

David Beauchemin
david.beauchemin.5@ulaval.ca
Vincent Goulet<sup>†</sup>
vincent.goulet@act.ulaval.ca

April 10, 2017

#### **Abstract**

Package actuarialsymbol provides commands to compose actuarial symbols of life contingencies and financial mathematics characterized by subscripts and superscripts on both sides of a principal symbol. The package also features commands to easily and consistently position precedence numbers above or below statuses in symbols for multiple lives contracts.

Since the actuarial notation can get quite involved. the package defines a number of shortcut macros to ease entry of the most common elements. Appendix A lists the commands to typeset a large selection of symbols of life contingencies.

## 1 Introduction

Actuaries denote various quantities of life contingencies like present values of life insurances and life annuities, annual premiums, or reserves using a whole array of symbols. The highly descriptive, yet compact, notation was standardized as far back as in 1898 (Wolthuis, 2004). Figure 1 shows a creative use of the notation by the graduating class of 1972 in Actuarial Science at Université Laval.

<sup>\*</sup>This document corresponds to actuarial symbol v0.1, dated 2017/04/10.

<sup>†</sup>École d'actuariat, Université Laval



Figure 1: "Actuariat" (French for Actuarial Science) written using actuarial symbols on the 1972 graduating class mosaic at Université Laval

Bowers et al. (1997, Appendix 4) offer an excellent overview of the composition rules for symbols of actuarial functions. In a nutshell, a principal symbol, say *S*, is combined with auxiliary symbols positioned in subscript or in superscript, to the left or to the right. Schematically, we thus have:

$$\begin{array}{c|c}
\hline
II & S & \hline
IV & \\
\hline
II & S & \hline
\end{array}$$
(1)

The principal symbol is in general a single letter. The letter may be "accented" with a bar  $(\bar{A})$ , double dots  $(\ddot{a})$  or a circle  $(\mathring{e})$ . When the principal symbol consists of two letters, they are grouped between parentheses, as in (IA) or  $(D\bar{A})$ . Most commonly, there are alphanumeric statuses in the lower-right position  $\boxed{\text{III}}$ . Numerals can be placed above or below the individual statuses to show the order of failure; we will refer to these numerals as *precedence numbers*. Otherwise, auxiliary symbols appear lower-left  $\boxed{\text{I}}$ , upper-left  $\boxed{\text{I}}$  and upper-right  $\boxed{\text{IV}}$ , in that order of frequency.

Principle symbols for benefit premiums, reserves and amount of reduced paid-up insurance, P, V and W, are combined with benefit symbols unless the benefit is a level unit insurance payable at the end of the year of death. In such cases, we have the following symbol structure (replace P by V or W as needed):

$$\begin{array}{c|c}
\hline
\Pi & P & \hline
\hline
IV & S & \hline
\hline
III & D & \hline
\end{array}$$
(2)

Perhaps the most commonly used auxiliary symbol not readily available in LaTeX is the "angle" denoting a duration n, as in  $\overline{n}$ . Package

actuarial angle (Goulet, 2017) provides commands to create this symbol. This package is imported at load time by actuarial symbol.

Package actuarialsymbol provides a generic command to position all subscripts and superscripts easily and consistently around a principal symbol, a command to create two-letter symbols and two commands to position precedence numbers above and below statuses. Since entering actuarial symbols can get quite involved, the package also defines a number of shortcuts to create the most common actuarial functions of financial mathematics and life contingencies.

# 2 For the impatient

We provide in Appendix A a comprehensive list of symbols of life contingencies along with the LATEX code to compose them with actuarial symbol loaded. This may be all the hurried reader needs. In our highly biased view, it remains worth going through the fine documentation below.

# 3 Package features

This section describes the generic commands provided by the package to compose actuarial symbols. On a daily basis, one should use the shortcuts of section 4 to ease entry of symbols.

## 3.1 Actuarial symbol

\actsymb

The generic command \actsymb typesets a principal symbol with surrounding subscripts and superscripts. Its syntax is somewhat unusual for LATEX, but it serves well the natural order of the building blocks of a symbol and their relative prevalence:

$$\actsymb[\langle ll \rangle][\langle ul \rangle]\{\langle symbol \rangle\}\{\langle lr \rangle\}[\langle ur \rangle]$$

Above,  $\langle ll \rangle$  identifies the auxiliary symbol in the lower left subscript position  $\boxed{\rm I}$  (following the notation in the schematic representation (1));  $\langle ul \rangle$  is the upper left superscript  $\boxed{\rm II}$ ;  $\langle symbol \rangle$  is the principal symbol S;  $\langle lr \rangle$  is the lower right subscript  $\boxed{\rm III}$ ;  $\langle ur \rangle$  is the upper right superscript  $\boxed{\rm IV}$ . The principal symbol and the right subscript are required, the other arguments are optional.

\actsymb{A}{x}	$A_x$
\actsymb[n]{A}{x}	$_{n}A_{x}$
\actsymb[n][2]{A}{x}	$_{n}^{2}A_{x}$
\actsymb[n][2]{A}{x}[(m)]	$_{n}^{2}A_{x}^{(m)}$

The command actually admits one more optional argument to compose symbols for premiums, reserves and paid-up insurance. The extended command

```
\actsymb[\langle ll \rangle][\langle ul \rangle][\langle principle \rangle]\{\langle symbol \rangle\}\{\langle lr \rangle\}[\langle ur \rangle]
```

puts symbol  $\langle principle \rangle$  outside the parentheses in the schematic representation (2).

lem:lem:lem:lem:lem:lem:lem:lem:lem:lem:	$P(\bar{A}_{x:\overline{n} })$
\actsymb[k][][V]{\bar{A}}{x}[\{1\}]	$_kV^{\{1\}}(\bar{A}_x)$
\actsymb[k][][\bar{W}]{\bar{A}}{x}	$_kar{W}(ar{A}_x)$

**Remark.** TEX adjusts the position of a subscript downward when a superscript is present:

$$A_x$$
  $A_x^2$ .

The package maintains this behaviour. Therefore, entering the symbols above using the standard operators  $^{\circ}$  and  $_{-}$  or with \actsymb yields the same result.

A_x  A_x^2	$A_x$	$A_x^2$
$\actsymb{A}{x}  \actsymb{A}{x}[2]$	$A_{x}$	$A_x^2$

However, the package also ensures that the left and right subscripts, when both present, are at the same level, something popular ad hoc constructions do not provide.

Authors who would prefer a uniform subscript position *throughout their document* should load package subdepth (Robertson, 2007).

## Two-letter principal symbols

\twoletsymb

Entering two-letter principal symbols like (DA) as (DA) results in letters that are too distant from one another: (DA). To unify presentation, the package provides the command

```
\twoletsymb[\langle length \rangle] \{\langle symbol\_1 \rangle\} \{\langle symbol\_2 \rangle\}
```

to group (symbol\_1) and (symbol\_2) between parentheses with kerning<sup>1</sup> reduced by length \twoletkern (see below). One can also reduce spacing by  $\langle length \rangle$  for a specific symbol.

```
\twoletsymb{\bar{D}}{\bar{A}}}
                                        (\bar{D}\bar{A})
\twoletsymb{I}{\ddot{a}}}
                                        (Iä)
                                       (Iä)
\twoletsymb[0.8pt]{I}{\ddot{a}}}
```

We expect authors to use \twoletsymb to define commands, not directly in equations. The package already defines a number of shortcuts for the main two-letter actuarial symbols; see section 4.

\twoletkern

The standard kerning between mathematical symbols defined with \twoletsymb is reduced by the length \twoletkern, by default 1.2pt. This value can be changed as usual using \setlength.

#### Precedence numbers 3.3

\nthtop Precedence numbers appear above or below individual statuses in the \nthtop\* right subscript | III | of a symbol. Commands

```
\nthtop[\langle length\rangle] \{\langle number\rangle\} \{\langle status\rangle\}
\nthtop*[\langle length\rangle] {\langle number\rangle} {\langle status\rangle}
```

put a precedence  $\langle number \rangle$  above a  $\langle status \rangle$ , smashed so that the apparent height of the status is its normal height. This is normally used in the right subscript | III | of a symbol. With \nthtop, the spacing between the precedence number and the status is a constant \nthtopsep (see below). This can result in precedence numbers placed at different heights if one status contains an horizontal rule.

```
\actsymb{A}{\nthtop{1}{x}:\angln}
\actsymb{A}{x: \quad 1}{\angln}
\actsymb{A}{\nthtop{1}{x}y:\nthtop{2}{\angln}}
```

<sup>&</sup>lt;sup>1</sup>Spacing adjustment between the characters

Conversely, \nthtop\* always leaves enough space \nthtopskip for intervening horizontal rules, resulting in vertically aligned precedence numbers.

The optional argument  $\langle length \rangle$  changes the default spacing for one symbol. The package also defines shortcuts for first, second and third top precedence; see section 4.

\nthbottom
\nthbottom\*

In the same vein as the above two commands,

```
\nthbottom[\langle length\rangle] \{\langle number\rangle\} \{\langle status\rangle\} \\ \\ nthbottom*[\langle length\rangle] \{\langle number\rangle\} \{\langle status\rangle\} \\
```

put a precedence  $\langle number \rangle$  below a  $\langle status \rangle$ . With \nthbottom the spacing between the status and the number is a constant \nthbottomsep, whereas with \nthbottom\* enough spacing \nthbottomskip is left to bottom align the precedence numbers. The \* variant is most useful in cases involving more than one bottom precedence numbers and statuses with descenders.

```
\label{eq:actsymb} $$ \actsymb{A}_{w}\rightarrow 1}_{xyz} $$ A_{wxyz}_{12} $$ A_{xxyz}_{12} $$ A_{x
```

The optional argument  $\langle length \rangle$  changes the default spacing for one symbol. The package also defines shortcuts for first, second and third bottom precedence; see section 4.

**Remark.** The fact that top precedence numbers have zero height means they will clash with a right superscript  $\overline{IV}$ :

```
\actsymb{A}{\nthtop{1}{x}:\ngln}[(m)] A_{x:\overline{n}}^{(m)}
```

In such rare circumstances, one needs to insert a *strut* (an invisible vertical rule) in the subscript to push it downward as needed:

$$\begin{array}{c} \text{\colored}{A}_{\text{nthtop}\{1\}\{x\}: \angln\}[(m)]} & A_{1}^{(m)} \\ \end{array}$$

This remark also applies to bottom precedence numbers in inline formulas or multiline equations.

\nthtopsep
\nthbottomsep
\nthbottomskip

The constant spacing between a top precedence number and the status underneath when using \nthtop is \nthtopsep, by default 2.0pt. The constant height of top precedence numbers when using \nthtop\* is achieved by setting the baseline skip to \nthtopskip, by default 7.0pt.

Similarly, the constant spacing between a bottom precedence number and the status above when using \nthbottom is \nthbottomsep, by default 2.0pt, and the constant height of bottom precedence numbers when using \nthbottom\* is achieved by setting the baseline skip to \nthbottomskip, by default 9.0pt.

These values can be changed as usual using \setlength.

## 4 Shortcuts

Composing actuarial symbols from scratch using \actsymb can easily get quite involved. For this reason, the package defines a large number of shortcut macros to ease entry of the most common symbols. We encourage authors to define their own shortcuts for cases we did not consider. The package provides facilities to define powerful shortcuts.

## 4.1 Symbols for life tables, insurance and annuities

Table 1 lists shortcuts to compose complete symbols of life tables, insurance and annuities. For space considerations only the mandatory arguments are given, but it should be noted that all commands of Table 1 accept the optional arguments  $\langle ll \rangle$ ,  $\langle ul \rangle$  and  $\langle ur \rangle$  of \actsymb.

\@actinssc \@actannsc \@actothersc \@actpremres One may define additional shortcut macros similar to those of Table 1 using the internal commands

```
\ensuremath{\mbox{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\colored}{\color
```

Command \@actinssc provides shortcuts for insurance benefits payable at the end of the year of death (default) or at the time of death (\* variant). Command \@actannsc provides shortcuts for annuity benefits payable at the end of the period (default), continuously (\* variant) or at the beginning of the period (\*\* variant). Command \@actothersc only provides

Table 1: Shortcuts for life table, insurance and annuity symbols. All commands accept arguments the optional arguments  $\langle ll \rangle$ ,  $\langle ul \rangle$  and  $\langle ur \rangle$  of \actsymb of \actsymb.

Definition	Example	Output
$-$ \lx{\langle age\rangle}	\lx{x}	$\ell_x$
$\Lx{\langle age \rangle}$	\Lx{x}	$\mathscr{L}_{x}^{\dagger}$
$\dx{\langle age \rangle}$	$\dx[n]{x}$	$_{n}d_{x}$
$\Dx{\langle age \rangle}$	$Dx[n]{x}$	$_{n}\mathcal{D}_{x}^{\dagger}$
$\px{\langle age \rangle}$	\px[t]{x}	$_{t}p_{x}$
$\qx(\langle age \rangle)$	$\qx[t]{x}$	$tq_x$
$\lambda \{\langle lr \rangle\}$	\Ax{x:\angln}	$A_{x:\overline{n} }$
$\texttt{Ax*}\{\left\langle lr\right\rangle \}$	\Ax*{x:\angln}	$ar{A}_{x:\overline{n} }$
$\Ex\{\langle lr \rangle\}$	$\exp[n]{x}$	$_{n}E_{x}$
$\{\langle lr \rangle\}$	\ax{x:\angln}	$a_{x:\overline{n} }$
$\ax*{\langle lr  angle}$	\ax*{x:\angln}	$\bar{a}_{x:\overline{n} }$
$\ax**{\langle lr  angle}$	\ax**{x:\angln}	$\ddot{a}_{x:\overline{n} }$
$\sx\{\langle lr \rangle\}$	\sx{x:\angln}	$S_{\mathcal{X}:\overline{n} }$
$\x*{\langle lr \rangle}$	\sx*{x:\angln}	$\bar{s}_{x:\overline{n} }$
$\sx**{\langle lr \rangle}$	\sx**{x:\angln}	$\ddot{s}_{\chi:\overline{n} }$
\aringx{ $\langle lr  angle$ }	\aringx{x:\angln}	$\mathring{a}_{x:\overline{n} }$
$\operatorname{\colored}_{\langle lr \rangle}$	\eringx{x:\angln}	$\mathring{e}_{x:\overline{n} }$
$\verb premium { \langle benefit \rangle} { \langle lr \rangle} $	\premium[t]{\bar{A}}{x}	$_tP(\bar{A}_x)$
$\operatorname{premium} \{\langle \mathit{benefit} \rangle\} \{\langle \mathit{lr} \rangle\}$	$\premium*[t]{\bar{A}}{x}$	$_tar{P}(ar{A}_x)$
$\ensuremath{\mbox{reserve}} \langle benefit \rangle \} \{ \langle lr \rangle \}$	$\reserve[t]{\ddot{a}}{x}$	$_{t}V(\ddot{a}_{x})$
$\ensuremath{\mbox{reserve*}} \langle benefit \rangle \} \{ \langle lr \rangle \}$	$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$_{t}\bar{V}(\ddot{a}_{x})$
$\begin{array}{l} \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \$	$\paidup[k]{\bar{A}}{x}$	$_kW(\bar{A}_x)$
$\paidup*{\langle benefit \rangle}{\langle lr \rangle}$	\paidup*[k][h]{\bar{A}}{x}	$_{k}^{h}\bar{W}(\bar{A}_{x})$

<sup>&</sup>lt;sup>†</sup> Calligraphic letters obtained using \mathcal. These specific versions of  $\mathcal L$  and  $\mathcal D$  require package rsfso. Standard versions are  $\mathcal L$  and  $\mathcal D$ .

a shortcut for  $\langle symbol \rangle$ . Finally, \@actpremres provides shortcuts for discrete (default) or continuous (\* variant) premiums, reserves and paid-up

insurance.

For example, the package defines the shortcut \px with the equivalent of

```
\newcommand{\px}{\@actothersc{p}}}
```

the shortcuts \Ax and \Ax\* with

```
\newcommand{\Ax}{\@actinssc{A}}}
```

the shortcuts \ax, \ax\* and \ax\*\* with

```
\newcommand{\ax}{\@actannsc{a}}
```

and the shortcuts \premium and \premium\* with

```
\newcommand{\premium}{\@actpremres{P}}
```

**Remark.** When used in the preamble of a document, the above commands need to be protected by a \makeatletter ... \makeatother pair. Therefore, to define shortcuts, say, \Bx and \Bx\* to the imaginary benefits B and  $\bar{B}$ , one would write in the preamble

```
\makatletter
\newcommand{\Bx}{\@actinssc{B}}}
\makeatother
```

## **Auxiliary symbols**

Table 2 lists shortcuts for a few common auxiliary symbols used in the lower right subscript III .

#### Symbols for varying benefit insurance and annuities 4.3

Table 3 lists shortcuts for common two-letter symbols of varying benefit insurance and annuities. These shortcuts can be used as principal symbol in \actsymb or in the commands of Table 1.

**\@twoletinssc** 

One may define additional shortcuts for two-letter insurance and \@twoletannsc annuity benefit symbols using the internal commands

```
\ensuremath{\mbox{\tt 0}}$$\ensuremath{\mbox{\tt 0}}{\mbox{\tt 1}}{\mbox{\tt 0}}$
\ensuremath{\mbox{\tt dtwoletannsc[\langle} length\rangle]{\langle} symbol\_1\rangle}{\langle} symbol\_2\rangle}
```

These commands are similar to those of section 4.1: \@twoletinssc provides two shortcuts (standard and \* variant), whereas \@twoletannsc provides three (standard, \* and \*\* variants).

Table 2: Shortcuts for auxiliary symbols

	J J	
Definition	Example	Output
$\term{\langle age \rangle}{\langle duration \rangle}$	\Ax{\term{x}{n}}	$A^1_{x:\overline{n} }$
\termxn	\Ax{\termxn}	$A^1_{x:\overline{n} }$
$\displaystyle \operatorname{pureendow} \{\langle age \rangle\} \{\langle duration \rangle\}$	$\Ax{\scriptstyle x{\scriptstyle x}}$	$A_{x:\overline{n} }$
\pureendowxn	\Ax{\pureendowxn}	$A_{x:\overline{n} }$
$\ensuremath{\mbox{\mbox{endow}}} \langle age \rangle \} \{ \langle duration \rangle \}$	$\ax**{\endow{x}{n}}$	$\ddot{a}_{x:\overline{n} }$
\endowxn	\ax**{\endowxn}	$\ddot{a}_{x:\overline{n} }$
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	\Ax{\joint{xy}z}	$A_{\overline{xy}z}$

<sup>†</sup> alias for \overline

Table 3: Shortcuts for varying benefit insurance and annuities

Definition	Output	Definition	Output
\IA	(IA)	\DA	$(DA)$ $(D\bar{A})$
\IA*	(IĀ)	\DA*	
\IbA	( <i>ĪA</i> )	\DbA	$(\bar{D}A)$
\IbA*	( <i>ĪĀ</i> )	\DbA*	$(\bar{D}\bar{A})$
\ImA	$(I^{(m)}A)$	\DmA	$(D^{(m)}A)$
\ImA*	$(I^{(m)}\bar{A})$	\DmA*	$(D^{(m)}\bar{A})$
\Ia	(Ia)	\Da	$(Da)$ $(D\bar{a})$ $(D\ddot{a})$
\Ia*	(Iā)	\Da*	
\Ia**	(Iä)	\Da**	
\Is	(Is)	\Ds	$(Ds)$ $(D\bar{s})$ $(D\ddot{s})$
\Is*	(Is̄)	\Ds*	
\Is**	(Is̄)	\Ds**	

Table 4: Shortcuts and aliases for precedence numbers

Definition	Alias	Output
$firsttop{\langle status \rangle}$	$\left\langle itop\{\left\langle status\right\rangle \right\rangle$	$A^1_{x:\overline{n} }$
$\scalebox{secondtop}{\langle status \rangle}$	$\left\langle iitop\{\left\langle status\right\rangle \right\rangle$	$A_{xyz}^{2}$
$\begin{array}{c} \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\$	$\langle iiitop{\langle status \rangle}$	$A_{xyz}^{3}$
$firsttop*{\langle status \rangle}$	$\left\langle itop*{\left\langle status\right\rangle }\right\rangle$	$A^1_{x:\overline{n} }$
$\scalebox{secondtop*{$\langle status \rangle$}}$	$\forall iitop*{\langle status \rangle}$	$A_{xyz}^{2}$
$ hirdtop*{\langle status \rangle}$	$\int {\langle status \rangle}$	$A_{xyz}^{3}$
$\verb \firstbottom { }\langle status   $	$\land ibottom{\langle status \rangle}$	$A_{xyz}$
$\verb \secondbottom { } \langle status \rangle   $	$\injty {\langle status \rangle}$	$A_{xyz}^{1}$
$\verb \thirdbottom{ } \langle status \rangle \} $	$\verb \iiibottom{ } \langle status \rangle \} $	$A_{xyz}^2$
$\verb \firstbottom*  \{\langle status \rangle\} $	$\land ibottom * \{\langle status \rangle \}$	$A_{xyz}$
$\verb \secondbottom*  \langle status \rangle  $	$\verb \iibottom*{ } \langle status \rangle  $	$A_{xyz}^1$
$\verb \thirdbottom*{ } \langle status \rangle \} $	$\verb \iiibottom*{ } \langle status \rangle \} $	$A_{xyz}^2$

## 4.4 First, second and third precedence

Table 4 lists shortcuts and aliases for the first, second and third precedence numbers, top and bottom. These shortcuts can be used in auxiliary symbols in \actsymb or in the commands of Table 1.

# 5 Package options

The package offers two options to control the placement of precedence numbers:

alignpreced always align top and bottom precedence numbers; makes \nthtop and \nthbottom equivalent to \nthtop\* and \nthbottom\*, respectively;

compactpreced always put precedence numbers close to the corresponding status; makes \nthtop\* and \nthbottom\* equivalent to \nthtop and \nthbottom, respectively.

Option alignpreced can be useful to simplify entry of uniformly positioned precedence numbers. On the other hand, option compactpreced is merely included as a complement to alignpreced. We do not recommended — nor see a reason — to use it as it basically renders inoperative commands \nthtop\* and \nthbottom\*.

## A Comprehensive life contingencies symbol list

This appendix was inspired by Trivedi (2004). The title is a nod to the immensely useful *Comprehensive LaTeX Symbol List* of Pakin (2015).

We provide below a table of all the life contingencies symbols used in Bowers et al. (1997, Appendix 3) along with the code to compose them with actuarial symbol loaded. Often times there are various ways to obtain a symbol; we tried to always present the most compact and legible option. Not all symbols require features of actuarial symbol.

Calligraphic letters are obtained using \mathcal. The specific versions of  $\mathcal L$  and  $\mathcal D$  that appear in this table require package rsfso (Sharpe, 2015), which is *not* loaded by actuarial symbol. Standard versions of the calligraphic letters are  $\mathcal L$  and  $\mathcal D$ . See also Table 299 of Pakin (2015).

We recommend to define shortcuts for entries marked with † if the symbols are to be used repeatedly in a document.

Symbol	Code to compose the symbol
а	a
a(x)	a(x)
$a_x$	a_x
$a_{\overline{K} }$	$\ax{\angl{K}}$
$\bar{a}_{\overline{n} }$	\ax*{\angln}
$\bar{a}_{P_t}$	$\ax*{P_t}$
$\bar{a}_{\overline{T} }$	$\ax*{\angl{T}}$
$\bar{a}_x$	\ax*{x}
$\bar{a}_r^h$	\ax*{r}[h]
$\bar{a}^i_{x+t}$	$\ax*{x + t}[i]$
$\bar{a}_{x+t}^r$	$\ax*{x + t}[r]$
$\ddot{a}_{\overline{K+1}}$	\ax**{\angl{K + 1}}
$\ddot{a}_{x}^{(m)}$	\ax**{x}[(m)]
$\mathring{a}_{x}^{(m)}$	\aringx{x}[(m)]
$\ddot{a}_{x}^{\{m\}}$	\ax**{x}[\{m\}]
$_{j}\ddot{a}_{x}$	\ax**[j]{x}
$*\ddot{a}_{x}$	\ax**[*]{x}
$a_{x:\overline{n} }$	\ax{\endowxn}

Symbol	Code to compose the symbol
$\bar{a}_{x:\overline{n}}$	\ax*{\endowxn}
$\ddot{a}_{x:\overline{n} }$	\ax**{\endowxn}
$\ddot{a}_{x:\overline{n}}^{(m)}$	\ax**{\endowxn}[(m)]
$\mathring{a}_{x:\overline{n}}^{(m)}$	\aringx{\endowxn}[(m)]
$\ddot{a}_{x:\overline{n}}^{\{m\}}$	\ax**{\endowxn}[\{m\}]
$\bar{a}_{\overline{x:\overline{n}}}$	\ax*{\joint\endowxn}
$2\bar{a}_{x:\overline{n} }$	\ax*[][2]{\endowxn}
$_{n }a_{x}$	\ax[n ]{x}
$_{n} \bar{a}_{x}$	\ax*[n ]{x}
$_{n }\ddot{a}_{x}$	\ax**[n ]{x}
$n   \ddot{a}_{x}^{(m)}$	\ax**[n ]{x}[(m)]
$\bar{a}_{xy z}^1$	\ax*{xy z}[1]
$\ddot{a}_{xy}^{(m)}$	\ax**{xy}[(m)]
$\ddot{a}_{xy:\overline{n} }$	\ax**{xy:\angln}
$^{2}\ddot{a}_{xy:\overline{n} }$	\ax**[][2]{xy:\angln}
$\bar{a}_{x y}$	\ax*{x y}
$\bar{a}_{\overline{x_1x_2x_3}}$	\ax*{\joint{x_1 x_2 x_3}}
(aA)(x)	\twoletsymb[0.6pt]{a}{A}(x) <sup>†</sup>
$(aA)_t$	\twoletsymb[0.6pt]{a}{A}_t <sup>†</sup>
$(aC)_t$	\twoletsymb[0.3pt]{a}{C}_t <sup>†</sup>
$(aF)_t$	\twoletsymb[0.6pt]{a}{F}_t <sup>†</sup>
$(aU)_t$	\twoletsymb[0.6pt]{a}{U}_t <sup>+</sup>
(aV)(x)	\twoletsymb[0.6pt]{a}{V}(x) <sup>†</sup>
$(aV)_t$	\twoletsymb[0.6pt]{a}{V}_t <sup>†</sup>
A(h)	A(h)
$A_t$	A_t
$A_x$	\Ax{x}
$\bar{A}_{\chi}$	\Ax*{x}
$A_x^{(m)}$	\Ax{x}[(m)]
$\bar{A}_x^{\mathrm{PR}}$	\Ax*{x}[\text{PR}]
$A^1_{x:\overline{n} }$	\Ax{\termxn}

Symbol	Code to compose the symbol
$A_{x:\overline{n} }$	\Ax{\endowxn}
$\bar{A}_{x:\overline{n}}$	\Ax*{\endowxn}
$A_{x:\overline{n}}$	\Ax{\pureendowxn}
$_{j}A_{x}$	\Ax[j]{x}
$_*A_{\chi}$	\Ax[*]{x}
$\bar{A}^1_{x:\overline{n} }$	\Ax*{\termxn}
$ ilde{A}^1_{x:\overline{n} }$	\actsymb{\tilde{A}}{\termxn} <sup>†</sup>
$^{2}A_{x:\overline{n} }$	\Ax[][2]{\pureendowxn}
$^{2}A_{x:\overline{n} }^{1}$	\Ax[][2]{\termxn}
$_{m }ar{A}_{x}$	\Ax*[m ]{x}
$_{m n}\bar{A}_{x}$	$Ax*[m n]{x}$
$A_{xy}$	\Ax{xy}
$A_{\overline{xy}}$	\Ax{\joint{xy}}
$A_{xy}^{(m)}$	\Ax{xy}[(m)]
$\bar{A}_{xy}^{2}$	\Ax*{x\iitop{y}}
$\bar{A}_{xy}^1$	$\Ax*{\itop{x}y}$
$A_{xy:\overline{n} }$	\Ax{xy:\angln}
$\bar{A}\frac{1}{xy:n }$	\Ax*{\itop{\joint{xy}}:\angln}
$^{2}A_{xy:\overline{n} }$	\Ax[][2]{xy:\angln}
$\bar{A}_{wxy}^2$	\Ax*{wx\iitop{y}}
$\bar{A}_{\overline{x_1x_2x_3}}$	$\arraycolsep=2.5 Ax*{\joint{x_1 x_2 x_3}}$
$_{k}AS$	\actsymb[k]{\mathit{AS}}{}
$k\widehat{AS}$	\actsymb[k]{\widehat{\mathit{AS}}}{}
$_{k}\widehat{AS}$	\actsymb[k]{\widehat{AS}}{}
$(AS)_{x+h}$	\twoletsymb[0pt]{A}{S}_{x + h} $^{+}$
(AAI)	(\mathit{AAI}) <sup>†</sup>
β	\beta
$ar{eta}$	\bar{\beta}
$\Gamma(\alpha)$	\Gamma(\alpha)
b(u)	b(u)
$b_j$	b_j

Symbol	Code to compose the symbol
$b_t$	b_t
$b_f(t)$	b_f(t)
$B_t$	B_t
$\hat{B}_{x+k}$	$\hat{B}_{x} + k$
$\begin{array}{l} \hat{B}_{x+t}^{(3)} \\ \hat{B}_{x+t}^{(j)} \end{array}$	$\hat{B}_{x + t}^{(3)}$
$\hat{B}_{x+t}^{(j)}$	$\hat{B}_{x + t}^{(j)}$
$_hBP$	\actsymb[h]{\mathit{BP}}{} <sup>†</sup>
С	С
$c_k$	c_k
$\hat{c}_k$	\hat{c}_k
c(t)	c(t)
$C_1$	C_1
$C_2$	C_2
$C_3$	C_3
$C_h$	C_h
$_kCV$	\actsymb[k]{\mathit{CV}}{} <sup>†</sup>
$d_x^{(j)}$	\dx{x}[(j)]
$_{n}d_{x}$	$\dx[n]{x}$
$_{n}d_{x}^{(j)}$	\dx[n]{x}[(j)]
$_{n}d_{x}^{( au)}$	\dx[n]{x}[(\tau)]
$_tD_j$	\actsymb[t]{D}{j}
$_{k+1}D$	$\actsymb[k + 1]{D}{}$
$(DA)^1_{x:\overline{n} }$	\DA_{\termxn}
$(D\bar{A})^1_{x:\overline{n} }$	\DA*_{\termxn}
$n \mathcal{D}_{x}$	\Dx[n]{x}
$_{n}\mathscr{D}_{x}^{(j)}$	\Dx[n]{x}[(j)]
$_{n}\mathfrak{D}_{x}^{( au)}$	\Dx[n]{x}[(\tau)]
	\qx[\infty]{\ibottom{x}\iibottom{y}\iiitop{z} }
r - 12	r

Symbol	Code to compose the symbol
$r_{C}$	r_C
$r_F$	r_F
$r_N$	r_N
$(rA)_t$	$\t \$ \twoletsymb[0.6pt]{r}{A}_t
$(rF)_t$	$\twoletsymb[0.6pt]{r}{F}_t$
$(rV)_t$	$\twoletsymb[0.6pt]{r}{V}_t$
R	R
$ ilde{R}$	\tilde{R}
R(x,h,y)	R(x, h, y)
s(x)	s(x)
$\ddot{s}_{\overline{n} }$	\sx**{\angln}
s(x, u)	s(x,u)
$\bar{S}_{\chi:\overline{n} }$	\sx*{\endowxn}
$\ddot{s}_{x:\overline{n} }$	\sx**{\endowxn}
S	S
S(t)	$\actsymb{S}{}(t)$
$S_y$	\actsymb{S}{y}
$_kSC$	\actsymb[k]{SC}{}
T	Т
$ ilde{T}$	\tilde{T}
$T_x$	\actsymb{T}{x}
$T_{xy}$	\actsymb{T}{xy}
$T_{\overline{xy}}$	\actsymb{T}{\joint{xy}}
U(t)	\actsymb{U}{}(t)
$U_t$	\actsymb{U}{t}
$\hat{U}_t$	$\actsymb{\hat{U}}{t}$
$ ilde{V}_t$	\actsymb{\tilde{V}}{t}
$V_t$	\actsymb{V}{t}
$_kV_t$	\actsymb[k]{V}{t}
$_{k}V_{x:\overline{n} }$	\actsymb[k]{V}{\endowxn}

Symbol	Code to compose the symbol
$_{k}V_{x:\overline{n}}^{1}$	\actsymb[k]{V}{\termxn}
$_{k}V_{x:\overline{n}}$	\actsymb[k]{V}{\pureendowxn}
$_{k}V_{x}^{FPT}$	\actsymb[k]{V}{x}[FPT]
$ar{V}_t$	\actsymb{\bar{V}}{t}
$_kar{V}_t$	\actsymb[k]{\bar{V}}{t}
$_{k}ar{V}_{x:\overline{n} }$	\actsymb[k]{\bar{V}}{\endowxn}
$_{k}ar{V}_{x:\overline{n} }^{1}$	\actsymb[k]{\bar{V}}{\termxn}
$_{k}ar{V}_{x:\overline{n} }$	<pre>\actsymb[k]{\bar{V}}{\pureendowxn}</pre>
$_{k}ar{V}_{x}^{FPT}$	\actsymb[k]{\bar{V}}{x}[FPT]
$_{k}^{h}V_{x:\overline{n} }^{1}$	<pre>\actsymb[k][h]{V}{\termxn}</pre>
$_{k}^{h}V_{x:\overline{n} }^{(m)}$	\actsymb[k][h]{V}{\endowxn}[(m)]
$_{k}V(\ddot{a}_{x})$	\reserve[k]{\ddot{a}}{x}
$_{k}ar{V}(ar{a}_{x})$	\reserve*[k]{\bar{a}}{x}
$_kV(ar{A}_x)$	\reserve[k]{\bar{A}}{x}
$_k\bar{V}(\bar{A}_x)$	\reserve*[k]{\bar{A}}{x}
$_kV(ar{A}_{x:\overline{n} })$	<pre>\reserve[k]{\bar{A}}{\endowxn}</pre>
$_{k}ar{V}(ar{A}_{\mathfrak{X}:\overline{n} })$	\reserve*[k]{\bar{A}}{\endowxn}
$_{k}V(ar{A}_{x:\overline{n} }^{1})$	<pre>\reserve[k]{\bar{A}}{\termxn}</pre>
$_kV(ar{A}_{\mathfrak{X}:\overline{n} })$	<pre>\reserve[k]{\bar{A}}{\pureendowxn}</pre>
$_kV(ar{A}_{\overline{xy}})$	<pre>\reserve[k]{\bar{A}}{\joint{xy}}</pre>
$_{k}V^{PR}(\bar{A}_{x})$	<pre>\reserve[k]{\bar{A}}{x}[PR]</pre>
$_{k}^{h}V(ar{A}_{x:\overline{n} }^{1})$	<pre>\reserve[k][h]{\bar{A}}{\termxn}</pre>
$_{k}^{h}V(\bar{A}_{x})$	lem:lem:lem:lem:lem:lem:lem:lem:lem:lem:
$_{k}^{h}ar{V}(ar{A}_{x:\overline{n} })$	<pre>\reserve*[k][h]{\bar{A}}{\endowxn}</pre>
$_{k}^{h}V^{(m)}(\bar{A}_{x:\overline{n} })$	<pre>\reserve[k][h]{\bar{A}}{\endowxn}[(m)]</pre>
$W_t$	\actsymb{W}{t}
$_kW$	\actsymb[k]{W}{}
$_kW_x$	\actsymb[k]{W}{x}
$_kW_{x:\overline{n} }$	\actsymb[k]{W}{\endowxn}
$_{k}^{h}W_{x}$	\actsymb[k][h]{W}{x}

Symbol	Code to compose the symbol
$(Wa)_t$	\twoletsymb[0.6pt]{W}{a}_t
$_kar{W}(ar{A}_x)$	\paidup*[k]{\bar{A}}{x}
$_{k}ar{W}(ar{A}_{x:\overline{n} })$	<pre>\paidup*[k]{\bar{A}}{\endowxn}</pre>
$_{k}^{h}\bar{W}(\bar{A}_{x})$	$\paidup*[k][h]{\bar{A}}{x}$
$_{m}Z_{t}$	\actsymb[m]{Z}{t}
δ	\delta
$\delta_t$	\actsymb{\delta}{t}
$\mu_x$	\actsymb{\mu}{x}
$\mu_x(t)$	$\actsymb{\mu}{x}(t)$
$\mu_x^{(i)}$	$\actsymb{\mu}{x}[(i)]$
$\mu_x^{(j)}(t)$	$\actsymb{\mu}{x}[(j)](t)$
$\mu_{xy}(t)$	\actsymb{\mu}{xy} (t)
$\mu_{\overline{xy}}(t)$	<pre>\actsymb{\mu}{\joint{xy}}(t)</pre>
ω	\omega

#### **Implementation** В

This appendix contains the annotated source code of the package. Most readers can stop reading here.

## **B.1** Required packages

RequirePackage

The package depends on packages amsmath (American Mathematical Society, 2002) and actuarial angle (Goulet, 2017).

- 1 \RequirePackage{amsmath}
- 2 \RequirePackage{actuarialangle}

## Package options

\ifacts@alignpreced \ifacts@acompactpreced

We define two flags to keep track of the type of alignment for precedence numbers. Both are false by default.

- \acts@alignprecedfalse 3 \newif\ifacts@alignpreced
- 4 \newif\ifacts@compactpreced \acts@compactprecedfalse

\DeclareOption Declaration of the package options and processing.

- 5 \DeclareOption{alignpreced}{\acts@alignprecedtrue}
- 6 \DeclareOption{compactpreced}{\acts@compactprecedtrue}
- 7 \ProcessOptions

#### **B.3** Actuarial symbol

We face three main challenges when trying to compose actuarial symbols: position a subscript and a superscipt to the left of a main symbol; ensure that the left and right subscripts and superscripts are vertically aligned; maintain consistency with the placement of subscripts and superscripts elsewhere in the document.

## **B.3.1** User level and parsing commands

We first define the user level command. actsymb

8 \DeclareRobustCommand{\actsymb}{\acts@actsymb}

\acts@@actsymb \acts@@@actsymb

\acts@actsymb With its unusual syntax, \actsymb requires four parsing macros to pass the arguments to the actual workhorse \@actsymbol.

9 \newcommand\acts@actsymb{%

\acts@@@@actsymb 10 \@ifnextchar[{\acts@@actsymb}%

```
{\acts@@actsymb[]}}
11
12 \newcommand\acts@@actsymb{}
13 \def\acts@@actsymb[#1]{%
    \@ifnextchar[{\acts@@@actsymb[#1]}%
                 {\acts@@@actsymb[#1][]}}
15
16 \newcommand\acts@@@actsymb{}
17 \def\acts@@@actsymb[#1][#2]{%
    \@ifnextchar[{\acts@@@@actsymb[#1][#2]}%
                 {\acts@@@actsymb[#1][#2][]}}
20 \newcommand\acts@@@@actsymb{}
21 \def\acts@@@actsymb[#1][#2][#3]#4#5{%
   \@ifnextchar[{\@actsymbol[#1][#2][#3]{#4}{#5}}%
23
                 {\@actsymbol[#1][#2][#3]{#4}{#5}[]}}
```

## **B.3.2** Symbol construction

\@actsymbol

We now define the workhorse to compose an actuarial symbol allowing for auxiliary symbols on all four corners around a principal symbol. The macro \@actsymbol has the following six arguments, using the notation from of the schematics representations (1) and (2):

- 1. lower left subscript | I |; may be empty;
- 2. upper left superscript II; may be empty;
- 3. principle symbol *P*; when empty a standard symbol is typeset;
- 4. principal symbol *S*; assumed present;
- 5. lower right subscript | III |; assumed present;
- 6. upper right superscript IV; may be empty.

The definition below is heavily inspired by the code of \prescript from package mathtools (Høgholm and Madsen, 2015) which, as reported by the author, is itself based on a posting to comp.text.tex by Michael J. Downes. Some of the comments below are still his.

```
24 \def\@actsymbol[#1][#2][#3]#4#5[#6]{
```

We put the principle symbol and all subscripts and superscript into horizontal boxes using \@mathmeasure of package amsmath.

```
25 \@mathmeasure\z@\displaystyle{#3}
26 \@mathmeasure\@ne\scriptstyle{#1}
27 \@mathmeasure\tw@\scriptstyle{#2}
28 \@mathmeasure\thr@@\scriptstyle{#5}
29 \@mathmeasure4\scriptstyle{#6}
```

Do not let a preceding mathord symbol approach without any intervening space.

```
30 \mathord{}
```

Right align the left subscript and superscript (if there is a superscript) by adjusting the width of their horizontal boxes.

```
31 \ifdim \wd\tw@>\z@ \ifdim \wd\tw@>\wd\@ne
32 \setbox\@ne\hbox to\wd\tw@{\hfil\unhbox\@ne}
33 \else
34 \setbox\tw@\hbox to\wd\@ne{\hfil\unhbox\tw@}
35 \fi\fi
```

Bottom align the left and right subscripts by making their heights equal.

```
36 \quad \text{ht\ene} \
```

Actual symbol construction. First the case where there is at least one superscript (the nested conditionals emulate an OR condition).

```
37 \ifnum\ifdim \wd\tw@>\z@ 1\else\ifdim \wd4>\z@ 1\else \emptyset\fi\fi 38 =1
```

To ensure equal spacing with the subscripts on both sides of the principal symbol, make the depths of the left and right supercripts equal.

```
39 \ifdim \dp\tw@>\dp4 \dp4=\dp\tw@\else \dp\tw@=\dp4\fi
```

Typesetting of the left subscript and superscript. Use \mathopen to suppress space between those and the principal symbol even when the latter is not of type ord.

```
40 \mathopen{\vphantom{#4}^{\box\tw@}\sb{\box\@ne}}%
```

Typesetting of the principal symbol and the right subscript and superscript. The principal symbol is either a principal symbol alone or a principle symbol and a benefit symbol between parentheses.

```
41 \ifdim\wd\z@=\z@
42 #4^{\box4}\sb{\box\thr@@}%
43 \else
44 #3^{\box4}(#4^{}\sb{\box\thr@@})%
45 \fi
46 \else
```

Same ideas as above in the simpler case without superscripts. That way, TEX's default placement of subscripts and superscripts is maintained.

```
47  \mathopen{\vphantom{#4}\sb{\box\@ne}}%
48  \ifdim\wd\z@=\z@
49    #4\sb{\box\thr@@}%
50  \else
51    #3(#4\sb{\box\thr@@})%
52  \fi
53  \fi
54 }
```

### **B.3.3** Shortcuts

\@actinssc \@actannsc \@actpremres

\DeclareRobustCommand

We first define the internal macros and parsing macros used to define short-cuts for insurance benefits (\@actinssc), annuity benefits (\@actannsc), simple symbols (\@actothersc), and for premiums, reserves and paid-up insurance symbols (\@actpremres).

```
55 \newcommand\@actinssc[1]{%
    \@ifstar{\acts@actsc{\bar{#1}}}%
            {\acts@actsc{#1}}}
57
58 \newcommand\@actannsc[1]{%
    \@ifstar{\@ifstar{\ddot{#1}}}%
                     {\acts@actsc{\bar{#1}}}}
60
            {\acts@actsc{#1}}}
61
62 \newcommand\acts@actsc[1]{%
    \@ifnextchar[{\acts@@actsc{#1}}%
                 {\acts@@actsc{#1}[]}}
64
65 \let\@actothersc\acts@actsc
66 \newcommand\acts@@actsc{}
67 \def\acts@@actsc#1[#2]{%
    \@ifnextchar[{\acts@@@actsc{#1}[#2]}%
                 {\acts@@@actsc{#1}[#2][]}}
69
70 \newcommand\acts@@@actsc{}
71 \def\acts@@@actsc#1[#2][#3]#4{%
    \@ifnextchar[{\@actsymbol[#2][#3][]{#1}{#4}}%
72
                 {\@actsymbol[#2][#3][]{#1}{#4}[]}}
73
74 \newcommand\@actpremres[1]{%
    \@ifstar{\acts@actpremres{\bar{#1}}}%
            {\acts@actpremres{#1}}}
76
77 \newcommand\acts@actpremres[1]{%
    \@ifnextchar[{\acts@@actpremres{#1}}%
78
                 {\acts@@actpremres{#1}[]}}
80 \newcommand\acts@@actpremres{}
81 \def\acts@@actpremres#1[#2]{%
    \@ifnextchar[{\acts@@@actpremres{#1}[#2]}%
                 {\acts@@@actpremres{#1}[#2][]}}
83
84 \newcommand\acts@@@actpremres{}
85 \def\acts@@@actpremres#1[#2][#3]#4#5{%
    \ensuremath{\mbox{\mbol[#2][#3][#1]{#4}{\#5}}}
86
                 {\@actsymbol[#2][#3][#1]{#4}{#5}[]}}
87
We can now define all the shortcuts of Table 1.
88 \DeclareRobustCommand{\lx}[1]{\ell\sb{\#1}}
89 \DeclareRobustCommand{\Lx}[1]{\mathcal{L}\sb{#1}}
90 \DeclareRobustCommand{\dx}{\@actothersc d}
```

```
91 \DeclareRobustCommand{\Dx}{\@actothersc{\mathcal{D}}}}
92 \DeclareRobustCommand{\px}{\@actothersc p}
93 \DeclareRobustCommand{\qx}{\@actothersc q}
94 \DeclareRobustCommand{\Ax}{\@actinssc A}
95 \DeclareRobustCommand{\Ex}{\@actinssc E}
96 \DeclareRobustCommand{\ax}{\@actannsc a}
97 \DeclareRobustCommand{\sx}{\@actannsc s}
98 \DeclareRobustCommand{\aringx}{\@actothersc{\mathring{a}}}
99 \DeclareRobustCommand{\eringx}{\@actothersc{\mathring{e}}}}
100 \DeclareRobustCommand{\premium}{\@actpremres P}
101 \DeclareRobustCommand{\reserve}{\@actpremres V}
102 \DeclareRobustCommand{\paidup}{\@actpremres W}
```

#### **B.4** Auxiliary symbols

\DeclareRobustCommand Here we define the shortcuts for common auxiliary symbols listed in Table 2. Command \joint is simply defined as an alias of \overline.

```
103 \DeclareRobustCommand{\term}[2]{\itop{#1}:\angl{#2}}
104 \DeclareRobustCommand{\termxn}{\itop{x}:\angln}
105 \DeclareRobustCommand{\pureendow}[2]{#1:\itop{\angl{#2}}}
106 \DeclareRobustCommand{\pureendowxn}{x:\itop{\angln}}
107 \DeclareRobustCommand{\endow}[2]{#1:\angl{#2}}
108 \DeclareRobustCommand{\endowxn}{x:\angln}
109 \let\joint\overline
```

## Two-letter symbols

\twoletkern The definition of the user level command \twoletsymb is pretty straigh-\twoletsymb forward. 110 \newlength{\twoletkern}

111 \setlength{\twoletkern}{1.2pt} 112 \DeclareRobustCommand{\twoletsymb}[3][\twoletkern]{(#2\kern-#1#3)}

\@twoletinssc Following the same lines as above, we define two internal macros to create \@twoletannsc shortcuts for two-letter insurance and annuity benefit symbols.

```
113 \newcommand\@twoletinssc[3][\twoletkern]{%
                                      \@ifstar{\twoletsymb[#1]{#2}{\bar{#3}}}%
                                                                                                         {\twoletsymb[#1]{#2}{#3}}}
116 \newcommand\@twoletannsc[3][\twoletkern]{%
                                       \ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ensuremath{\ens
                                                                                                                                                                                    {\twoletsymb[#1]{#2}{\bar{#3}}}}%
118
119
                                                                                                          {\twoletsymb[#1]{#2}{#3}}}
```

\newcommand Follow the shortcuts of Table 3. Note that we used a smaller negative kerning adjustment for symbols annuity symbols.

```
120 \newcommand{\IA}{\@twoletinssc IA}

121 \newcommand{\IbA}{\@twoletinssc{\bar{I}}A}

122 \newcommand{\ImA}{\@twoletinssc{I^{(m)}}A}

123 \newcommand{\DA}{\@twoletinssc DA}

124 \newcommand{\DbA}{\@twoletinssc{\bar{D}}A}

125 \newcommand{\DmA}{\@twoletinssc{D^{(m)}}A}

126 \newcommand{\Ia}{\@twoletannsc[0.5\twoletkern]Ia}

127 \newcommand{\Is}{\@twoletannsc[0.5\twoletkern]Is}

128 \newcommand{\Da}{\@twoletannsc[0.5\twoletkern]Da}

129 \newcommand{\Ds}{\@twoletannsc[0.5\twoletkern]Ds}
```

## **B.6** Precedence numbers

The system of precedence numbers builds on a backbone that used to be part of package actuarial angle. The author of the code is unknown. Some of the comments on \@precendence, below, are his or hers.

## B.6.1 User level lengths and commands

```
\nthtopsep Let us start by defining the lengths needed to position the precedence
   \nthtopskip numbers above or below the statuses.
 \nthbottomsep 130 \newlength{\nthtopsep}
\nthbottomskip 131 \setlength{\nthtopsep}{2\p@}
               132 \newlength{\nthtopskip}
               133 \setlength{\nthtopskip}{7\p@}
               134 \newlength{\nthbottomsep}
               135 \setlength{\nthbottomsep}{2\p@}
               136 \newlength{\nthbottomskip}
               137 \setlength{\nthbottomskip}{9\p@}
       \nthtop Next up are the two user level commands and the internal commands that
    \nthbottom call the workhorse \@precedence.
               138 \DeclareRobustCommand{\nthtop}{\@ifstar\@varnthtop\@nthtop}
               139 \DeclareRobustCommand{\nthbottom}{\@ifstar\@varnthbottom\@nthbottom}
               140 \newcommand{\@nthtop}[3][\nthtopsep]{%
                    \mathbf{t}_{42}^{\#3}
               142 \newcommand{\@varnthtop}[3][\nthtopskip]{%
                    \mathpalette{\\@precedence t\{\#1\}\z@\{\#2\}\}\{\#3\}}
               144 \newcommand{\@nthbottom}[3][\nthbottomsep]{%
                    \mathpalette{\\@precedence b\z(41){\#2}{\#3}
```

146 \newcommand{\@varnthbottom}[3][\nthbottomskip]{%

```
\mathbf{b}_{1}\z0{\#2}{\#3}
```

\@nthbottom

\@nthtop With the internal commands defined we can now process the package options. Option alignpreced makes the internal macros \@nthtop and \@nthbottom equivalent to \@varnthtop and \@varnthbottom, respectively.

```
148 \ifacts@alignpreced
149 \let\@nthtop\@varnthtop
150 \let\@nthbottom\@varnthbottom
151 \fi
```

\@varnthtop Option compactpreced does the opposite.

\@varnthbottom 152 \ifacts@compactpreced

153 \let\@varnthtop\nthtop

154 \let\@varnthbottom\nthbottom

155 \fi

## B.6.2 Number and status positioning

\@precedence

We now define the workhorse to position precedence numbers above or below statuses, smashed so that the height of the auxiliary symbol containing the call remains unaffected. The macro \@precedence has the following six arguments:

- 1. t for top or b for bottom;
- 2. baseline skip between the top and bottom symbols;
- 3. spacing between the top and bottom symbols;
- 4. first argument from the user;
- 5. one of math style selecting commands (\displaystyle, \textstyle, \scriptstyle, \scriptscriptstyle) from \mathpalette;
- 6. second argument given by the user.

This peculiar ordering of the arguments is done to work around the restriction of \mathpalette that it only reads two arguments.

```
156 \def\@precedence#1#2#3#4#5#6{%
    \setbox\tw@\hbox{\$\m@th#5#4\$}%
    \setbox\z@\hbox{$\m@th#5#6$}
   \dimen@\wd\z@
   \vbox to\ht\z@{%
      \baselineskip=#2
162
      \lineskip=#3
      \lineskiplimit\lineskip
163
      \if b#1\relax\box\z@\else\vss\fi
164
      \hbox to\dimen@{\hss\unhbox\tw@\hss}%
165
      \if t#1\relax\box\z@\else\vss\fi
```

```
167 }
168 }
```

## **B.6.3** Shortcuts and aliases

\DeclareRobustCommand We finish off by defining the shortcuts and aliases of Table 4.

```
169 \DeclareRobustCommand{\firsttop}{%
170 \@ifstar{\@varnthtop{1}}{\@nthtop{1}}}
171 \DeclareRobustCommand{\secondtop}{%
172 \@ifstar{\@varnthtop{2}}{\@nthtop{2}}}
173 \DeclareRobustCommand{\thirdtop}{%
    \@ifstar{\@varnthtop{3}}{\@nthtop{3}}}
175 \DeclareRobustCommand{\firstbottom}{%
    \@ifstar{\@varnthbottom{1}}{\@nthbottom{1}}}
177 \DeclareRobustCommand{\secondbottom}{%
    \@ifstar{\@varnthbottom{2}}{\@nthbottom{2}}}
179 \DeclareRobustCommand{\thirdbottom}{%
180 \@ifstar{\@varnthbottom{3}}{\@nthbottom{3}}}
181 \let\itop\firsttop
182 \let\iitop\secondtop
183 \let\iiitop\thirdtop
184 \let\ibottom\firstbottom
185 \let\iibottom\secondbottom
186 \let\iiibottom\thirdbottom
```

## References

- American Mathematical Society. *User's Guide for the amsmath Package*, 2002. URL http://www.ctan.org/pkg/amsmath/.
- N. L. Bowers, H. U. Gerber, J. C. Hickman, D. A. Jones, and C. J. Nesbitt. *Actuarial Mathematics*. Society of Actuaries, Shaumburg, IL, second edition, 1997. ISBN 0-9389594-6-8.
- V. Goulet. Actuarial angle symbol for life contingencies and financial mathematics, 2017. URL http://www.ctan.org/pkg/actuarialangle/.
- M. Høgholm and L. Madsen. *The mathtools package*, 2015. URL http://www.ctan.org/pkg/mathtools/.
- S. Pakin. *The Comprehensive LTEX Symbol List*, 2015. URL http://www.ctan.org/pkg/comprehensive/.
- W. Robertson. *Unify subscript depths*, 2007. URL http://www.ctan.org/pkg/subdepth/.
- M. Sharpe. *An acute script font based on rsfs*, 2015. URL http://www.ctan.org/pkg/rsfso/.
- E. Trivedi. Life Contingencies' Symbols, 2004. 1ifecon 2.1 User Guide.
- H. Wolthuis. International actuarial notation. In Jozef Teugels and Bjørn Sundt, editors, *Encyclopedia of Actuarial Science*. Wiley, 2004. ISBN 978-0-47001250-5. URL http://onlinelibrary.wiley.com/book/10.1002/9780470012505.