

**Exercise 4.14**

$$\begin{aligned}
 \bar{A}_x &= \int_0^{\infty} v^t {}_t p_x \mu_{x+t} dt \\
 &= \sum_{k=0}^{\infty} \int_k^{k+1} v^t {}_t p_x \mu_{x+t} dt \\
 &\quad \text{change variable of integration: } s = t - k \\
 &= \sum_{k=0}^{\infty} \int_0^1 v^{s+k} {}_{s+k} p_x \mu_{x+s+k} ds \\
 &= \sum_{k=0}^{\infty} v^k {}_k p_x \int_0^1 v^s {}_s p_{x+k} \mu_{x+k+s} ds
 \end{aligned}$$

With constant force between integral ages assumption and according to the given, we have  $\mu_{x+k+s} = \nu_{x+k}$  and  ${}_s p_{x+k} = \exp(-\nu_{x+k}s)$  for any  $0 \leq s < 1$ . It follows that

$$\begin{aligned}
 \bar{A}_x &= \sum_{k=0}^{\infty} v^k {}_k p_x \cdot \nu_{x+k} \int_0^1 e^{-(\delta+\nu_{x+k})s} ds \\
 &= \sum_{k=0}^{\infty} v^k {}_k p_x \cdot \frac{\nu_{x+k}}{\delta + \nu_{x+k}} [1 - e^{-(\delta+\nu_{x+k})}] \\
 &= \sum_{k=0}^{\infty} v^k {}_k p_x \cdot \frac{\nu_{x+k}}{\delta + \nu_{x+k}} [1 - e^{-\delta} e^{-\nu_{x+k}}] \\
 &= \sum_{k=0}^{\infty} v^k {}_k p_x \cdot \frac{\nu_{x+k} (1 - v p_{x+k})}{\delta + \nu_{x+k}}.
 \end{aligned}$$