

Sachi Purcal
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Centre for Risk Analytics
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Qualifications

1 Jan 2018 HDR Supervision Orientation 2018-2020, HDR30
7 Jun 2017 HDR Supervision-Candidature Management Planning, HDR06
16 Jan 2017 HDR Supervision-Candidature Management Planning, HDR06
17 May 2016 HDR Supervision Training (Historic Record), HDR99
5 Nov 2015 HDR Supervision Training (Historic Record), HDR99
22 Oct 2014 HDR Supervision Training (Historic Record), HDR99
19 Apr 2013 HDR Supervision Training (Historic Record), HDR99
22 Mar 2012 HDR Supervision Training (Historic Record), HDR99
25 Feb 2011 HDR Supervision Training (Historic Record), HDR99

Employment

Senior Lecturer

Senior Lecturer
Department of Actuarial Studies and Business Analytics
Macquarie University
19 Mar 2018 → present

Centre for Risk Analytics

Macquarie University
Macquarie University, Australia
29 Nov 2019 → present

Research output

Cost-utility analysis of Malaysian elderlies living in public long-term care institutions

Shair, S. N. & Purcal, T. S., Dec 2021, In: *Pertanika Journal of Social Science and Humanities*. 29, 4, p. 2389-2400 12 p.

Financial 'metrics for comparing Australian retirement villages

Kyng, T., Pitt, D., Purcal, S. & Zhang, J., Dec 2021, In: *Accounting & Finance*. 61, 4, p. 5581-5611 31 p.

Optimal life insurance and annuity demand under hyperbolic discounting when bequests are luxury goods

Zhang, J., Purcal, S. & Wei, J., Nov 2021, In: *Insurance: Mathematics and Economics*. 101, Part A, p. 80-90 11 p.

Optimal life insurance and annuity demand with jump diffusion and regime switching

Zhang, C., Purcal, S. & Wei, J., 26 Sep 2021, (Accepted/In press) *Advances in econometrics, operational research, data science and actuarial studies: techniques and theories*.

Transition probabilities of disablement for Malaysian population in need of long-term care

Shair, S. & Purcal, S., 20 Jun 2020, In: *ASM Science Journal*. 13, p. 1-10 10 p., 553.

On the study of Malaysia's private annuity

Asmuni, N. H. & Purcal, T., 2 Aug 2018, In: *Journal of Quality Measurement and Analysis*. 14, 1, p. 9-22 14 p.

Life insurance and annuity demand under hyperbolic discounting

Tang, S., Purcal, S. & Zhang, J., Jun 2018, In: Risks. 6, 2, p. 1-10 10 p., 43.

Evaluating extensions to coherent mortality forecasting models

Shair, S., Purcal, S. & Parr, N., Mar 2017, In: Risks. 5, 1, p. 1-20 20 p., 16.

Optimal time to enter a retirement village

Zhang, J., Purcal, S. & Wei, J., 2017, In: Risks. 5, 1, p. 20-1-20-20 20 p., 20.

Excel implementation of finite difference methods for option pricing

Kyng, T., Purcal, S. & Zhang, J. C., 2016, In: Spreadsheets in education. 9, 3, p. 2-1-2-33 33 p., 2.

Will the NDIS be sustainable?

Purcal, S., 2015, In: The Health Advocate. 30, p. 36-37 2 p.

Annuity and cross-subsidies in a two-tiered retirement saving system

Avanzi, B. & Purcal, S., Sep 2014, In: Annals of Actuarial Science. 8, 2, p. 234-252 19 p.

Dynamic asset allocation when bequests are luxury goods

Ding, J., Kingston, G. & Purcal, S., Jan 2014, In: Journal of Economic Dynamics and Control. 38, p. 65-71 7 p.

Is the NDIS sustainable: a white paper

Purcal, S. & Boyce, K., 2014, North Ryde, NSW: Macquarie University, Centre for the Health Economy.

Are you a stock or a Bond? Create Your Own Pension Plan for a Secure Financial Future

Purcal, S., Jul 2011, In: Journal of Pension Economics and Finance. 10, 3, p. 492-494 3 p.

Growing old gracefully: optimal financial behaviour over a stochastic life cycle

Purcal, T., 2009, Saarbrücken, Germany: VDM Verlag Dr. Mueller. 188 p.

Explaining low annuity demand: an optimal portfolio application to Japan

Purcal, S. & Piggott, J., Jun 2008, In: Journal of Risk and Insurance. 75, 2, p. 493-516 24 p.

Retirement provision: Accumulations, security, and insurance

Piggott, J., Purcal, S. & Williams, M., 2004, *The economics of social security in Japan*. Tachibanaki, T. (ed.). Cheltenham, UK; Northampton, MA: Edward Elgar Publishing, p. 202-218 17 p. (ESRI Studies Series on Ageing).

Growing Old Growing Old Gracefully: Age-Phasing, Targets and Savings Rules

McNaughton, T., Piggott, J. & Purcal, T. S., 2000, In: The Journal of wealth management. 2, 4, p. 20-24 5 p.

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