

262. You are given:

- (i) T_x and T_y are independent.
- (ii) The survival function for (x) follows $l_x = 100(95 - x)$, $0 \leq x \leq 95$.
- (iii) The survival function for (y) is based on a constant force of mortality, $\mu_{y+t} = \mu$, $t \geq 0$.
- (iv) $n < 95 - x$

Determine the probability that (x) dies within n years and also dies before (y) .

(A) $\frac{e^{-\mu n}}{95 - x}$

(B) $\frac{ne^{-\mu n}}{95 - x}$

(C) $\frac{1 - e^{-\mu n}}{\mu(95 - x)}$

(D) $\frac{1 - e^{-\mu n}}{95 - x}$

(E) $1 - e^{-\mu n} + \frac{e^{-\mu n}}{95 - x}$