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Longevity Risk Modelling and Management

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Message from the Guest Editors

Dear Colleagues,

The modelling and management of longevity risk has seen many advances over recent years. Increasing attention is being paid to richer models incorporating explanatory risk factors and the application of data analytic techniques to mortality data.

Against this background, there are many areas of longevity risk modelling and management that can benefit from novel research in both methodology and application. These include continuous time mortality models; panel data models for individual mortality risk factors; the integration of health status and aggregate mortality models; data analytic techniques applied to longevity risk modelling; multiple population models; spatial modelling of longevity risk; the design of innovative contracts; retirement financing strategies for individuals allowing for health risk, housing, and equity investment; demand modelling for longevity risk products, etc.

The aim of this Special Issue is to present leading-edge research articles focussed on the current aspects of longevity risk modelling and management.

Prof. Michael Sherris
Dr. Katja Hanewald
Guest Editors



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Special Issue



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Message from the Editor-in-Chief

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- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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