

Special Issue

Life Insurance and Pensions: Latest Advances and Prospects

Message from the Guest Editors

Life insurance and pension schemes have been recently exposed to new challenges and risk factors in a general environment. In many markets, the design of life insurance products and occupational pension schemes has changed with the development of new hybrid products based on alternative risk-sharing philosophies.

These product evolutions require new valuation tools. New issues appear in the accumulation phase as well as in the decumulation phase (annuitization, tontines). New models are requested for mortality risk and its links with finance. Financial sustainability of public pension systems is also a major concern for our societies, necessitating new actuarial and financial analysis that mixes social and financial constraints such as the automatic balance mechanisms. From a more methodological perspective, new statistical methods such as machine learning, neural networks, etc., traditionally more oriented to non-life insurance, are more and more relevant for life insurance problems. Last but not least, as massive investors, life insurance and pension funds will have to integrate environmental constraints (ESG) into their strategies.

Guest Editors

Prof. Dr. Pierre Devolder

Institute of Statistics, Biostatistics and Actuarial Sciences, Université Catholique de Louvain, 1348 Louvain-la-Neuve, Belgium

Prof. Dr. Massimiliano Menzietti

Department of Economics, Statistics and Finance, University of Calabria, 87036 Rende, Italy

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Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
risks@mdpi.com

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Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School,
City St George's, University of London, 106 Bunhill Row, London EC1Y
8TZ, UK

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