

Special Issue

Longevity Risk, Financial Innovation and Basis Risk in Life Insurance and Pensions

Message from the Guest Editor

Recently, actuarial literature and practitioners are focusing on longevity risk, as well as traditional financial risk and their impact on life insurance and pensions. This Special Issue aims to compile papers that offer a discussion of the state-of-the-art or introduce new developments in risk quantification and product design. We welcome papers related, but not limited to, the following topics: -Quantification of longevity risk and stochastic mortality modelling -Interaction between longevity and financial risk and impact on life insurance and pensions -Modelling of basis risk -Definition of Investment strategies of insurance companies and pension funds to face longevity and financial risk in the long term -Description of Financial Markets to hedge longevity risk and Product Innovation -Investigation of regulatory requirements for risk valuation in life insurance and pensions and solutions -Design of risk sharing products.

Guest Editor

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Deadline for manuscript submissions

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Message from the Editor-in-Chief

Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

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