

Special Issue

Longevity Risk Modelling and Management

Message from the Guest Editors

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.

Guest Editors

Prof. Michael Sherris

Risk and Actuarial Studies and Centre of Excellence in Population Ageing Research (CEPAR), UNSW Business School, University of New South Wales, Sydney, NSW 2052, Australia

Dr. Katja Hanewald

Risk and Actuarial Studies and Centre of Excellence in Population Ageing Research (CEPAR), UNSW Business School, University of New South Wales, Sydney, NSW 2052, Australia

Deadline for manuscript submissions

closed (31 December 2022)



Risks

an Open Access Journal
by MDPI

Impact Factor 1.5
CiteScore 5.0



mdpi.com/si/28048

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

mdpi.com/journal/

[risks](https://risks.mdpi.com)





Risks

an Open Access Journal
by MDPI

Impact Factor 1.5
CiteScore 5.0



[mdpi.com/journal/
risks](https://mdpi.com/journal/risks)



About the Journal

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.

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

Author Benefits

Open Access:

free for readers, with article processing charges (APC) paid by authors or their institutions.

High visibility:

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

Journal Rank:

CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))