

## Special Issue

# Mortality Forecasting and Applications

### Message from the Guest Editor

Since the publication of the seminal paper *Modeling and Forecasting U.S. Mortality* by Ronald Lee and Lawrence Carter in 1992, the field of mortality forecasting methods has seen an explosion of many interesting ideas and significant development. Some notable examples in the list are the incorporation of multi-age and time factors and cohort effect, the Cairns-Blake-Dowd model and its various extensions, frequentist and Bayesian estimations, allowance for mortality jumps and structural changes, different time series models and distributions, continuous mortality models, multi-population modelling, and more recently the use of explanatory factors and causes of death. There is a wide range of applications including demographic projections, social policy planning, the valuation of insurance and annuity products, hedging mortality and longevity risks, and pricing of mortality-linked and longevity-linked securities. This Special Issue aims to present state-of-the-art research papers on mortality forecasting methods and their potential applications. We welcome papers related but not limited to the topics and applications mentioned above.

### Guest Editor

Prof. Dr. Jackie Li

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### Deadline for manuscript submissions

closed (20 June 2021)



## Risks

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### Message from the Editor-in-Chief

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- 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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### Editor-in-Chief

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