



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

Guest Editor:

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Message from the Guest Editor

Dear Colleagues,

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.

Prof. Gabriella Piscopo

Guest Editor





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Message from the Editor-in-Chief

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