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Mortality Forecasting and Applications

Guest Editor:

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Deadline for manuscript submissions:
closed (20 June 2021)

Message from the Guest Editor

Dear Colleagues,

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.

Prof. Dr. Jackie Li
Guest Editor

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Special Issue

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Message from the Editor-in-Chief

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- help the transfer of theoretical research to public and private application;
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