

CEPAR LONGEVITY RESEARCH FORUM AT UNSW

RESEARCH ISSUES IN MODELLING LONGEVITY RISK WITH APPLICATIONS: CURRENT PERSPECTIVES AND FUTURE DIRECTIONS

UNSW, KENSINGTON CAMPUS, FEBRUARY 16, 2017

9.00am	<p>Registration (Coffee and Tea will be available)</p>
9.25am	<p>Welcome</p>
9.30am – 10.30am	<p>Session 1: <u>Longevity risk: mortality models, trends, uncertainty, continuous and discrete time models, multi-population models, data sources, life expectancy – recent key publications, working papers and new directions.</u> Moderator: Michael Sherris</p>
10.30am – 11.00am	<p>Morning Tea</p>
11.00am – 12.00pm	<p>Session 2: <u>Health status: models of health status, functional disability, health life expectancy, morbidity compression and expansion, incorporating trend and uncertainty, data analytics – recent key publications, working papers and new directions.</u> Moderator: Ermanno Pitacco, University of Trieste</p>
12.00pm – 1.00pm	<p>Session 3: <u>Managing longevity and morbidity risk: individual risk management (variable annuities, risk sharing), corporate risk management for insurer and superannuation funds (longevity swaps, derivatives, natural hedging) recent key publications, working papers and new directions.</u> Moderator: Annamaria Olivieri, University of Parma</p>
1.00pm	<p>Close and light lunch</p>