

CEPAR Longevity Risk Workshop  
Hosted by PwC  
6 July 2012, 8.30am to 5pm  
PwC Darling Park Tower 2, 201 Sussex Street, Sydney  
Wombarra Rooms 1 & 2

## Modelling longevity dynamics for superannuation, pensions and annuity business

Mortality improvements, uncertainty in future mortality trends and the relevant impact on life annuities and pension funds are important topics to researchers, policy makers, regulators and practitioners from a broad range of disciplines including demography, actuarial studies, risk management, economics and finance. Over recent years the methodology for modelling longevity risk has developed rapidly and is being increasingly adopted to develop new products, quantify risk and assess regulatory capital requirements.

The Workshop covers longevity modelling and risk management starting with the basic mortality model, coverage of mortality forecasts and the use of projected tables, and longevity risk from a risk management perspective.

The target audience is participants wanting to understand the models adopted for representing mortality / longevity dynamics and the quantification of risk including industry professionals, non-specialists in longevity, and early career researchers.

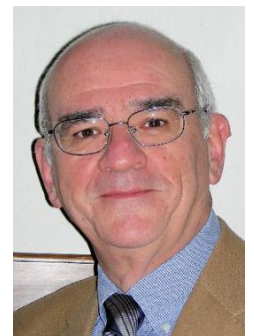
**Presenters: Professor Annamaria Olivieri, University of Parma**  
**Professor Ermanno Pitacco, University of Trieste**



Annamaria Olivieri is Professor of Mathematical Methods for Economics, Actuarial Science and Finance, Department of Economics, University of Parma (Italy). She is an actuary and full member of the Istituto Italiano degli Attuari (Italy) and Associate Editor of the *European Actuarial Journal*.

Ermanno Pitacco is Professor of Actuarial Mathematics in the Faculty of Economics, University of Trieste and Academic Director of the Master in Insurance and Risk Management at the MIB School of Management of Trieste.

He is an actuary and full member of the Istituto Italiano degli Attuari (Italy), affiliate member of the Institute of Actuaries (UK), and a member of Groupe Consultatif Actuariel Européen. He is Co-editor of the *European Actuarial Journal* and Associate Editor of the international journals, *Insurance: Mathematics & Economics*, *Decisions in Economics and Finance*, and *Insurance Markets and Companies: Analyses and Actuarial Computations*.



Annamaria and Ermanno have published extensively in life and health insurance modeling and longevity risk management. They have presented in continuous professional development courses and master programmes (in Italy and abroad) for both actuaries and non-actuaries, in the field of actuarial mathematics and risk management techniques. In 2011 they were awarded the Bob Altling von Geusau Memorial Prize for the best paper published in the *ASTIN Bulletin* in the category of actuarial approach for financial risks (AFIR). The Workshop draws on material in the book: E. Pitacco, M. Denuit, S. Haberman, A. Olivieri (2009), *Modelling longevity dynamics for pensions and annuity business*, Oxford University Press.

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