

CEPAR Longevity Risk Workshop July 2023 Financing and Insuring Retirement Income Risks Joint with UNSW IRIS Knowledge Hub

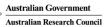
Tuesday, 18 July 2023, UNSW CBD Campus, Sydney

Location:

UNSW CBD Campus 1 O'Connell St, Sydney NSW 2000 Theatre 1, Level 6

9.00AM	Registration
9.20AM	Michael Sherris Welcome and Acknowledgement of Country Overview of CEPAR research and IRIS Knowledge Hub
9.30AM	Session 1 – Beyond the Life Annuity
	 Moderator: Jonathan Ziveyi David Bell, Executive director, The Conexus Institute (15 mins) Annamaria Olivieri, University of Parma: Life annuities: beyond the traditional Single Premium Annuity (20 mins) Oscar Tian, Senior Actuarial Manager, Asset Management, FP&A, Insignia Financial Ltd (15 mins) Michelle Vhudzijena, UNSW: Multimorbidity and functional disability: Implications for life annuities and long-term care insurance. (15 mins) Francesco Ungolo, UNSW: Update on R Packages: Retirement Income Toolkit and Affine Mortality Models (10 mins) Discussion and Q&A (15 mins)
11.00AM	MORNING TEA
11.30AM	 Session 2 – Longevity Risk and Pooling Products Moderator: Katja Hanewald Ben Hillier, General Manager, Retirement Solutions, AMP (15 mins) Estelle Liu, Actuarial Practice Lead, Aware Super (15 mins) Yuxin Zhou, UNSW: Risk-sharing for Pooled Annuities with Stochastic and Correlated Mortality Rates (15 mins) Jonathan Ziveyi, UNSW, Target volatility strategies for group self-annuity portfolios (15 mins) Xingying Yu, UNSW: Modelling Joint Life Functional Disability and Mortality (15 mins) Discussion and Q&A (15 mins)













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1.00PM	LUNCH BREAK
2.00PM	Session 3 – Retirement Income Strategy, Disability, LTC and Home Equity
	Moderator: David Bell
	Scott Manson, Head of Pricing, TAL (15 mins)
	 Louise Aracas, Senior Product Manager, Retirement, Australian Super (15 mins)
	 Michael Sherris, UNSW: Insuring longevity risk and long-term care: Bequest, housing, and liquidity (15 mins)
	• Katja Hanewald, UNSW: Optimal Use of Housing Wealth in a Two-Generation Model (15 mins)
	 Lingfeng Lyu, UNSW: Postcode-Level Reverse Mortgages: Longevity Risks, House Price Risks, and Welfare Gain (15 mins) Discussion and Q&A (15 mins)
3.00PM	Michael Sherris
	Workshop wrap up
4.00PM	WORKSHOP CONCLUDES