

Host:

Institut de **S**cience **F**inancière et d'**A**ssurances (ISFA), Université Claude Bernard Lyon 1, Lyon, FRANCE

Co-Host:

- Laboratoire de **S**ciences **A**ctuarielle et **F**inancière (SAF), Lyon
- **L**aboratoire de **P**robabilités et **M**odèles **A**léatoires, Université Pierre et Marie Curie, Paris
- **P**ensions **I**nsitute, Cass Business School, City University, UK
- **LoLitA** Research Project team. LoLitA (Longevity with Lifestyle Adjustments) is a research project funded by Agence Nationale pour la Recherche (ANR)

Venue:

Cité Internationale, Centre des Congrès, Lyon, France
<http://www.cite-internationale-lyon.fr>

CALL FOR PAPERS

Key Theme The advantages and disadvantages of indexed vs indemnity longevity hedges

The ageing population and increases in longevity have drawn attention to the management of longevity risk in pension funds, life insurers and health insurers.

Governments face the challenge of financing an ageing population with longer life spans and providing an environment conducive to private market solutions. Reinsurers and financial market innovations such as securitisation are critical components in the management of longevity risk.

Leading international industry and academic representatives from different fields, as well as policy makers, will meet and discuss not only the assessment of longevity risk, but also the market and government developments and responses needed by pension funds and insurance companies to manage this risk.

Confirmed Invited Speakers

- Pablo ANTOLIN, OCDE (Economics)
- Henning BOHN, UCSB (Economics)
- Guy COUGHLAN, Pacific Global Advisors
- Michel DENUIT, Louvain (Actuarial Science)
- Serge GUERIN, ESG Paris (Sociology)
- Denis JACQUAT, Member of Parliament
- Amy KESSLER, Prudential Financial
- Tom KIRKWOOD, Newcastle University (Biomedicals)
- Jeff MULHOLLAND, Société Générale
- Ronald LEE, Berkeley (Demography)
- Jean-Hervé LORENZI, Paris Dauphine (Economics)
- Gilles PAGES, Paris 6 (Probability)
- Jean-Michel RICARD, Association Siel Bleu
- Jean-Marie ROBINE, INSERM (Demography)
- Laurent SCHWARTZ, Ecole Polytechnique Paris (Oncology)
- Pierre-Henri TAVOILLOT, Paris-Sorbonne (Philosophy)

Submission Instructions

Academics and practitioners are invited to submit papers in all areas relating to longevity risk and capital markets solutions.

- Papers submitted to the L11 core conference and dealing with longevity risk, morbidity risk or mortality modeling should demonstrate how their research work contributes to the development of a longevity-linked capital market.
- Papers submitted to the additional academic day* may address any aspect of the interdisciplinary field of longevity (relevant connected fields include actuarial science, medical science, demography, probability theory, statistics, economics, finance, pensions, long term care, and more).

*The first day, Monday Sept. 7th, is an academic research day, dedicated to all aspects of longevity.

Papers that satisfy these criteria will then go through a standard refereeing process for inclusion in the conference.

The deadline for paper or abstract submission is **April 30th 2015**. Decisions will be communicated to authors in June 2015 when the formal programme for the conference will be announced. Jointly authored papers should be submitted by the person who will present the paper if it is accepted.

Scientific Committee

Submitted papers will be reviewed by the Scientific Committee:

- Prof. Nicole El Karoui, Univ. Pierre et Marie Curie, Paris
- Prof. Stéphane Loisel, ISFA, Univ. Lyon 1
- Prof. David Blake, Pensions Institute, Cass Business School, London
- Prof. Richard MacMinn, Illinois State Univ.

Local Organizing Committee: Sophie Castelbou, Anne Eyraud-Loisel, Sondès Ghazouani, Stéphane Loisel, Carol Nerieux, Yahia Salhi, Julien Tomas and the LoLitA research team.

Insurance: Mathematics & Economics will publish a Special Issue of selected papers presented at the conference. All papers will be subject to the classical, rigorous journal review process. The editors for this issue will be:

- Prof. Nicole El Karoui, Univ. Pierre et Marie Curie, Paris
- Prof. Stéphane Loisel, ISFA, Univ. Lyon 1
- Prof. David Blake, Pensions Institute, Cass Business School, London
- Prof. Richard MacMinn, Illinois State Univ.

Please email your paper or abstract to:

submission-longevity11@isfa.fr

by **April 30th 2015**

www.cass.city.ac.uk/longevity-11

<http://lolita.isfa.fr>