

Sixth International Longevity Risk and Capital Markets Solutions Conference

Call for Papers

On the 9th and 10th of September 2010 in Sydney, Australia

Swiss-Grand Resort & Spa, Bondi Beach

(www.longevity-risk.org)

Hosted by Australian Institute of Population Ageing Research in the Australian School of Business, UNSW

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 securitization are critical components in the management of longevity risk. The key themes of Longevity 6 are “Reinsurance and Financial Markets Solutions” and “Government Role, Public and Private Market Solutions”. There will be plenary sessions on each of these themes and a Panel discussion on the latter. Leading international industry and academic minds 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.

Submission Instructions

Academics and practitioners are invited to submit papers in all areas relating to longevity risk and capital markets solutions. Papers dealing with longevity risk, morbidity risk or mortality modeling will need to demonstrate their contribution in helping to promote the development of a longevity-linked capital market. Preference will be given to those papers that a) address the key themes outlined above and/or b) address key weaknesses in the current state of the capital market. 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 30 April 2010 and decisions will be communicated to authors by 11 June 2010 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 a Scientific Committee comprising:

- John Piggott (AIPAR, UNSW)
- David Blake (Cass Business School and Pensions Institute)
- Richard MacMinn (Illinois State University)
- Christophe Courbage (Geneva Association)
- Patrick Liedtke (Geneva Association)
- Raimond Maurer (Goethe University)
- Jennifer Wang (National Chengchi University)
- Michael Sherris (UNSW)
- John Evans (UNSW)

Special Issue of Geneva Papers on Risk and Insurance - Issues and Practice

The **Geneva Papers on Risk and Insurance - Issues and Practice** will publish a **Dedicated Issue** of selected papers presented at the conference in October 2011. All papers will be subject to the journal review process. The editors for this issue will be:

- Christophe Courbage (Geneva Association)
- John Piggott (UNSW)
- Richard MacMinn (Illinois State University)
- David Blake (Cass Business School and Pensions Institute)
- Michael Sherris (UNSW)

Please email your paper or abstract by 30 April 2010 to Jon Foster at:

longevity-risk@city.ac.uk (or Jonathan.Foster.1@city.ac.uk)