

# **Longevity 8: Eighth International Longevity Risk and Capital Markets Solutions Conference**

## **Call for Papers**

**On the 7th and 8th of September 2012 in Waterloo, Ontario, Canada**

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. 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. The key theme of Longevity 8 is “The New Paradigm of Longevity in Pension Risk Solutions”. Confirmed keynote speakers include:

Andrew Cairns (Heriot-Watt University)

Stephen Coles (Gerontology Research Group)

Malcolm Hamilton (Mercer)

Eytan Sheshinski (Hebrew University of Jerusalem)

Eric Stallard (Center for Population Health and Aging, Duke University)

### **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 address the key theme outlined above. 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 2012 and decisions will be communicated to authors by 10 June 2012 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:

David Blake (City University of London, UK)

Richard MacMinn (Illinois State University, USA)

Johnny Li (University of Waterloo, Canada)

Mary Hardy (University of Waterloo, Canada)

Ken Seng Tan (University of Waterloo, Canada; Central University of Finance and Economics, China)

Daniel Bauer (Georgia State University, USA)

Xiaoming Liu (University of Western Ontario, Canada)

Raimond Maurer (Goethe University, Germany)

Anja De Waegenare (Tiburg University, The Netherlands)

Jennifer Wang (National Chengchi University, Taiwan)

### **Special Issue of the North American Actuarial Journal**

The North American Actuarial Journal (NAAJ) will publish a Special Issue of selected papers presented at the conference. All papers will be subject to the journal review process. The editors for this issue will be:

David Blake (City University of London, UK)

Richard MacMinn (Illinois State University, USA)

Johnny Li (Associate Editor of NAAJ; University of Waterloo, Canada)

Mary Hardy (Editor of NAAJ; University of Waterloo, Canada)

Ken Seng Tan (Co-Editor of NAAJ; University of Waterloo, Canada; Central University of Finance and Economics, China)

Pat Brockett (University of Texas, USA)

ChengHsien Tsai (National Chengchi University, Taiwan)

Please email your paper or abstract to [longevity8@uwaterloo.ca](mailto:longevity8@uwaterloo.ca) by 30 April 2012.