Fourteenth International Longevity Risk and Capital Markets Solutions Conference

On the 20th and 21st of September 2018 at the Park Inn by Radisson Amsterdam City West, The Netherlands

Hosts: Netspar (Network for Studies on Pensions, Aging and Retirement) and the Pensions Institute (Cass Business School)

Call for Papers

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 representatives 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. Key themes of Longevity 14 will be demographic risks and intergenerational risk sharing, sustainability of pension systems, practical applications of state of the art longevity research, mortality trends and forecasts, experience mortality and solidarity, global product trends, including the latest longevity index deals and the regulatory response.

Keynote speakers include: Peter Vlaar, APG, Professor James W. Vaupel, Founding Director of the Max Planck Institute for Demographic Research, Rostock; Amy Kessler, Prudential Financial; Guy Coughlan, USS; David Boettcher, RGA Re; Cord-Roland Rinke, Hannover Re; Jeff Mulholland, PwC; Anya Boutov, Beacon; and Avery Michaelson, Longitude Solutions,

Submission Instructions

Academics and practitioners are invited to submit papers in all areas relating to longevity risk and capital markets solutions. Submitted papers will then go through a standard refereeing process for inclusion in the conference.

The deadline for paper or abstract submission is 30 April 2018 and decisions will be communicated to authors in June 2018 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:

- David Blake (Cass Business School and Pensions Institute)
- Anja De Waegenaere (Tilburg University and Netspar)
- Bas Werker (Tilburg University and Netspar)
Annals of Actuarial Science 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 (Cass Business School and Pensions Institute)
- Anja De Waegenaere (Tilburg University and Netspar)
- Bas Werker (Tilburg University and Netspar)

Hotel address: La Guardiaweg 59 NL-1043 DE Amsterdam Netherlands +31 6 2165 1339

Hotel website: https://www.parkinn.com/hotel-amsterdam-west/?facilitatorId=CSOSEO&csref=org_gmb_pd_en_sn_ho_AMSPD

Please email your paper or abstract to Marilyn.Parris-Bell.1@city.ac.uk by 30 April 2018.