Fifteenth International Longevity Risk and Capital Markets Solutions Conference

On the Thursday 12th and Friday 13th of September 2019 at

NAHB Building
1201 15th Street, NW
Washington, DC 20005, USA

Hosts: Pensions Institute and 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 15 will include mortality trends and forecasts, longevity risk and inequalities, longevity hedging solutions, sustainability of pension systems, financial wellbeing, and life settlements.

Keynote speakers include: Amy Kessler, Prudential Financial; Douglas Anderson, Club Vita; Guy Coughlan, USS; Mike Fasano, Fasano Associates; Dale Hall, Society of Actuaries; Moshe Milevsky, York University, Toronto; and representatives from our other sponsors: Canada Life Re, Legal & General, Pacific Life Re, RGA Re, and Willkie Farr & Gallagher LLP.

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 2019 and decisions will be communicated to authors in June 2019 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)
- Andrew Cairns (Heriot Watt University)
Insurance: Mathematics & Economics will publish a Special Issue of selected papers presented at the conference. All papers will be subject to the journal review process. The guest editors for this issue will be:

- David Blake (Cass Business School and Pensions Institute)
- Andrew Cairns (Heriot Watt University)

Please email your paper or abstract to Marilyn.Parris-Bell.1@city.ac.uk by 30 April 2019.