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Thirteenth International Longevity Risk and Capital Markets Solutions Conference

On the 21st and 22nd of September 2017 at the Cathay Financial Center, Taipei, Taiwan

Hosts: National Chengchi University and 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 13 will be implications of regional differences in population ageing, medical advances, mortality modelling, and longevity risk.

Keynote speakers include: Professor Shripad Tuljapurkar, Dean & Virginia Morrison Professor of Population Studies and Professor of Biology at Stanford University; Dr Richard Jackson, President of the Global Aging Institute; Guy Coughlan, Chief Risk Officer, USS; Douglas Anderson, Partner, Hymans Robertson)

Submission Instructions

Academics and practitioners are invited to submit papers in all areas relating to longevity risk and capital markets solutions. Authors whose papers deal with longevity risk, morbidity risk or mortality modelling should demonstrate how their model contributes to the development of a longevity-linked 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 2017 and decisions will be communicated to authors in June 2017 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:

- Jennifer Wang (National Chengchi University, Taiwan)
- Jason Tsai (National Chengchi University, Taiwan)
- David Blake (Cass Business School and Pensions Institute)
- Richard MacMinn (National Chengchi University and University of Texas, Austin)

The North American Actuarial Journal 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:

- Jennifer Wang (National Chengchi University, Taiwan)
- Jason Tsai (National Chengchi University, Taiwan)
- David Blake (Cass Business School and Pensions Institute)
- Richard MacMinn (National Chengchi University and University of Texas, Austin)

Please email your paper or abstract to Marilyn.Parris-Bell.1@city.ac.uk by 30 April 2017.