

L12

Twelfth International Longevity Risk and Capital Markets Solutions Conference

On the 29th and 30th of September 2016 at the Drake Hotel
Chicago, USA

Hosts: Society of Actuaries 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 12 will be **product innovation, sidecars, and data reliability challenges and timeliness**.

Keynote speakers include: **Amy Kessler**, Prudential Financial; **Guy Coughlan**, USS; and Professor **Jay Olshansky** who will talk on 'The Rise and Fall of Human Longevity in the 21st Century'

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 modeling 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 2016 and decisions will be communicated to authors in June 2016 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)
- Richard MacMinn (National Chengchi University, Taiwan)

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:

- David Blake (Cass Business School and Pensions Institute)
- Richard MacMinn (National Chengchi University, Taiwan)

Please email your paper or abstract to Marilyn.Parris-Bell.1@city.ac.uk by 30 April 2016.