L16

Friday 13th and Saturday 14th August 2021

at
Marienlyst Seafront Hotel
Ndr. Strandvej 2
DK-3000 Helsingør
Denmark

Hosts: Copenhagen Business School, PeRCent & Pensions Institute, City University of London

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 16 will include: **the resilience of the longevity risk transfer market during the Covid-19 pandemic, mortality trends and forecasts, longevity risk and inequalities, longevity-linked products and hedging solutions, and the sustainability of pension systems.**

Keynote speakers include (subject to change):

Amy Kessler - Prudential Financial
Douglas Anderson - Club Vita
David Boettcher/ Hamish Galloway - RGA Re
Cord-Roland Rinke - Hannover Re
Julien Tomas – SCOR
Yaniv Bertele – Vesttoo
Avery Michaelson – Longitude Solutions
Luca Tres – Securis Investment Partners
Guy Coughlan - USS

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.

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The deadline for paper or abstract submission is **30 April 2021** and decisions will be communicated to authors in June 2021 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 (City University of London and Pensions Institute)
- Andrew Cairns (Heriot Watt University)
- Malene Kallestrup-Lamb (Aarhus University and PeRCent)
- Jesper Rangvid (Copenhagen Business School and PeRCent)

The **Journal of Demographic Economics** will publish a **Special Issue** of selected papers presented at the conference. All papers will be subject to the journal review process. The journal has agreed that papers from a wide range of fields can be published in the special issue, so long as they are accompanied by an extended abstract for the general reader of the journal. The guest editors for this issue will include:

- David Blake (City University of London and Pensions Institute)
- Andrew Cairns (Heriot Watt University)
- Malene Kallestrup-Lamb (Aarhus University and PeRCent)
- Jesper Rangvid (Copenhagen Business School and PeRCent)

Please email your paper or abstract to Marilyn.Parris-Bell.1@city.ac.uk by **30 April 2021**.

The L16 conference website is here: https://www.cass.city.ac.uk/faculties-and-research/centres/pensions-institute/events/longevity-16