



ITALIAN ASSOCIATION FOR MATHEMATICS APPLIED
TO SOCIAL AND ECONOMIC SCIENCES

Napoli, September 13-15, 2018

42nd AMASES MEETING

<http://amases2018.uniparthenope.it/>

CALL FOR EXTENDED ABSTRACTS

Special session:

Life and pension insurance

Topics of interest of the special session include, but are not limited to:

- Market-consistent valuation of life and pension insurance liabilities
- Optimal design of life insurance products
- Risk measures and capital allocation
- Managing retirement accumulations and decumulation
- Longevity, health and mortality risk
- Pricing and risk management for product guarantees
- Solvency and risk based capital
- Policyholder's behavior

Important dates:

- Submission: May 30, 2018
- Notification: June 11, 2018
- Early registration: June 18, 2018
- Late registration: July 2, 2018

Abstract submission:

Submissions intended for this special session should mention the **session code LI**, following the guidelines for authors at: <http://amases2018.uniparthenope.it/submissions.html>

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