

**INSTITUT DES SCIENCES
ACTUARIELLES**

UNIVERSITE CATHOLIQUE DE LOUVAIN

ACTUARIAL SEMINAR

Annamaria Olivieri

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"The longevity risk : actuarial perspectives "

Friday, **December 21**, 2007

10h50

Room : C 045 (STAT)

Abstract

We investigate possible risk management tools to meet longevity risk in portfolios of immediate life annuities. In particular, risk transfer solutions are discussed, which can be realized through a combination of reinsurance arrangements and longevity-linked securities. Then, solvency issues for the residual risk borne by a life annuity provider are examined.