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Parallel Sessions for industry and paper presentation I							
	Room A	Room B	Room C	Room D	Room E	Room G	
	Mortality models 1	Valuation	Longevity-linked products	Marriage, suicide and housing	Financial plans and pension plans	Longevity risk and insurance	
	Moderator: Professor Andrew Cairns	Moderator: Professor I-Chien Liu	Moderator: Professor Jeffrey Tsai	Moderator: Professor Malene Kallestrup-Lamb	Moderator: Professor Chih-Kai Chang	Moderator: Professor Jin Gao	
9/21Thu. 11:00 – 12:30	1. Semi-Parametric Extensions of the Cairns-Blake-Dowd Model: A One-Dimensional Kernel Smoothing Approach /  Han LI & Colin O'Hare	1. On the Valuation of Reverse Mortgages with Surrender Options /  Tianxiang SHI & Yung-Tsung Lee	1. SM Bonds - a New Product for Managing Longevity Risk / Piet DE JONG & Shauna FERRIS	1. The Effect of Marital Status on Life Expectancy: Is Cohabitation as Protective as Marriage? /  Malene KALLESTRUP-LAMB	1. Life-time financial plan optimization with separate aversion against risk of short-term and long term goals /  Pawel ROKITA, Radoslaw Pietrzyk & Krzysztof Piontek	1. Pricing latest-generation insurance linked securities: a disease-based modelling approach /  Richard MARSHALL & Matthew Edwards	
	2. Improving the Distinction between Sampling Risk and Trend Risk: A Fay-Herriot Extension of Stochastic Mortality Models / Kenneth Q. ZHOU & Johnny S.-H. Li	2. Valuation Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity Risk /  I-Chien LIU, Sharon Yang & Chou-Wen Wang	2. Longevity Bond Pricing in Equilibrium / Petar JEVTIC, Minsuk Kwak & Traian A. Pirvu	2. Demand for Annuities and Long-Term Care Insurance with Recursive Utility: Impact of Housing /  Mengyi XU, Jennifer Alonso-Garcia, Adam W. Shao, and Michael Sherris	2. Unifying the Public Pension Plans - A Case Study in Taiwan /  Chih-Kai CHANG & Jack C Yu	2. Health and Mortality Immunization Strategies: A Revisit of the Optimal Product Mix for Life Insurers /  Hua CHEN, Jin Gao and Wei Zhu	
	3. A Robust Approach to Modelling Single Population Mortality / Andrew CAIRNS, David Blake and Kevin Dowd		3. Valuation on Mortality-lined Security: An Application on Stochastic Mortality Rate with Levy Jump / Jeffrey TSAI				

Parallel Sessions for industry and paper presentation II						
	Room A	Room B	Room C	Room D	Room E	Room G
	Local sponsors section	Life expectancy and socio-economic status	Small population modelling	Annuities	Mortality forecasting	Hedging Longevity Risk
	Moderator:	Moderator: Professor Anthony Webb	Moderator: Jack C Yue	Moderator: Professor Yijia Lin	Moderator: Dr. Ugofilippo Basellini	Moderator: Professor Johnny Li
9/21Thu. 14:00 – 15:30	1. Managing Risk in Retirement: Multi-Asset Income Solution / Sharon Chao (Director, Multi-Asset Solutions Investment Department, Alliance Bernstein Taiwan) 	1. Rising Inequality in Life Expectancy by Socioeconomic Status /  Anthony WEBB, Sanzenbacher, Cosgrove & Orla	1. Bayesian Method for Small Population Longevity Risk Modelling / Liang CHEN, Andrew Cairns, Torsten Kleinow	1. Reconciling forecasts of age distribution of death counts: an application to annuity pricing /  Han Lin SHANG & Steven Haberman	1. A Bayesian Approach to Forecasting Mortality Rates for Long-term Care Subpopulations / Atsuyuki KOGURE, Shinichi Kamiya, & Takahiro Fushimi	1. Optimal Dynamic Longevity Hedge with Basis Risk /  Ken Seng Tan, Jingong ZHANG & Chengguo Weng
		2. An Investigation into Inequalities in Human Lifespan /  Les Mayhew & David SMITH	2. Using Graduation to Model Mortality of Small Areas /  Hsin-Chung WANG, Jack Yue & Tzu-Yu Wang	2. Optimal Risk-Taking and Risk Management Decisions of Annuity Insurers under Prospect Theory / Cuixia CHEN, Yijia Lin, and Ming Zhou 	2. Forecasting mortality by using statistical moments /  Marius PASCARIU, Adam Lenart & Vladimir Canudas-Romo	2. Hedging Longevity Risk: Does the Structure Matter? /  Nan ZHU, Richard D. MacMinn
	2. Longevity Risk and Market Solutions /  Yu-Fang Tseng (Assistant Vice President Actuarial Department, Mercuries Life Insurance)	3. Longevity Forecasting by Socio-economic and Regional Groups using Compositional Data Analysis / Soren KJAERGAARD, Jim Oeppen, Marie-Pier Bergeron Boucher,  Malene Kallestrup-Lamb & Rune			3. Modeling and Forecasting Age-at-Death Distributions /  Ugofilippo BASELLINI & Carlo Camarda	3. An Efficient Method for Mitigating Longevity Value-at-Risk / Johnny S.-H. LI & Yanxin LIU 

Day 2

Parallel Sessions for industry and paper presentation III					
	Room A	Room D	Room E	(10F) Room 1007	(10F) Meeting Room
	SOA mortality research 美國精算學會SOA 長壽風險研究報告發表與分享	Mortality forecasting and healthy life expectancy in China	High-age mortality issues and related products	Mortality models 2	Cause of death models and period-cohort effect
	Moderator: Mr. Dale Hall	Moderator: Dr. Katja Hanewald	Moderator: Professor Fen-Ying Chen	Moderator: Professor Jack C Yue	Moderator: Professor Andrew Cairns
9/22 Fri. 13:30 – 15:00	1.The Evolution of Life Preparancy Ages in high-income Populations, decomposition of annual differences due to causes of death, and comparisons among countries / Dale HALL 	1.Modeling Multi-state Health Transitions in China: A Generalized Linear Model with Time Trends /  Katja HANEWALD, Han Li & Adam Shao	1.A Synthesis Mortaltiy Model for the Elderly Effect /  Karen C SU & Jack C YUE	1.Multi-population Mortality Modeling: When the Data is Too Much and Not Enough /  Chenghsien TSAI, Richard MacMinn, Ko-Lun Kung & Weiyo Kuo	1.A lost generation? Results from a Bayesian-based period-cohort model of US male and female adult mortality /  David McCARTHY
	2.How the 90th percentile of the survival curve from age 65 forward is changing / Dale HALL	2.Estimating Healthy Life Expectancy: A Province-by-Province Study for China /  Han LI, Katja Hanewald, Kevin Krahez & ShangWu	2.The Consumer Benefit and Innovative Design of the Long-Term Care Annuity Product /  Yen-Chih CHEN, Ming-hua Hsieh & Jennifer Wang	2.A Set of new Stochastic Trend Models /  Johannes SCHUPP	2.An investigation of period and cohort Effects in Adult Mortality across 38 Countries /  Polin WANG & David McCarthy
	3.Age/Period/Cohort Components of Historical U.S Mortality Improvements /  Johnny S.-H. LI	3.A Multi-Population Approach to Forecasting All-Cause Mortality using Cause-Specific Mortality Data /  Pintao LYU, Bertrand Melenberg & Anja DeWaegenare	3.Impacts of Longevity Risk on Inflation-linked Annuities /  Fen-Ying CHEN,Hong-Chih Huang & Sharon S. Yang	3.Lee–Carter Model with Select Effect/  Jack YUE, Chao-Ting Lin, Yu-Lin Yang, Yi-Chun Chen, Wan-Chen Tsai	3.Socio-economic Differences in Mortality By Cause of Death /  Andrew CAIRNS, Malene Kallestrup-Lamb, Kevin Dowd, David Blake & Rosenskjold