

**Day 1**

Parallel Sessions for industry and paper presentation I						
	<b>Room A</b>	<b>Room B</b>	<b>Room C</b>	<b>Room D</b>	<b>Room E</b>	<b>Room G</b>
	<b>Mortality models 1</b>	<b>Valuation</b>	<b>Longevity-linked products</b>	<b>Marriage, suicide and housing</b>	<b>Financial plans and pension plans</b>	<b>Longevity risk and insurance</b>
	<b>Moderator: Professor Andrew Cairns</b>	<b>Moderator: Professor I-Chien Liu</b>	<b>Moderator: Professor Jeffrey Tsai</b>	<b>Moderator: Professor Malene Kallestrup-Lamb</b>	<b>Moderator: Professor Chih-Kai Chang</b>	<b>Moderator: Professor Jin Gao</b>
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						
	<b>Room A</b>	<b>Room B</b>	<b>Room C</b>	<b>Room D</b>	<b>Room E</b>	<b>Room G</b>
	<b>Local sponsors section</b>	<b>Life expectancy and socio-economic status</b>	<b>Small population modelling</b>	<b>Annuities</b>	<b>Mortality forecasting</b>	<b>Hedging Longevity Risk</b>
	<b>Moderator:</b>	<b>Moderator: Professor Anthony Webb</b>	<b>Moderator: Jack C Yue</b>	<b>Moderator: Professor Yijia Lin</b>	<b>Moderator: Dr. Ugofilippo Basellini</b>	<b>Moderator: Professor Johnny Li</b>
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					
	<b>Room A</b>	<b>Room D</b>	<b>Room E</b>	<b>(10F) Room 1007</b>	<b>(10F) Meeting Room</b>
	<b>SOA mortality research</b> 美國精算學會SOA 長壽風險研究報告發表與分享	<b>Mortality forecasting and healthy life expectancy in China</b>	<b>High-age mortality issues and related products</b>	<b>Mortality models 2</b>	<b>Cause of death models and period-cohort effect</b>
	<b>Moderator: Mr. Dale Hall</b>	<b>Moderator: Dr. Katja Hanewald</b>	<b>Moderator: Professor Fen-Ying Chen</b>	<b>Moderator: Professor Jack C Yue</b>	<b>Moderator: Professor Andrew Cairns</b>
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