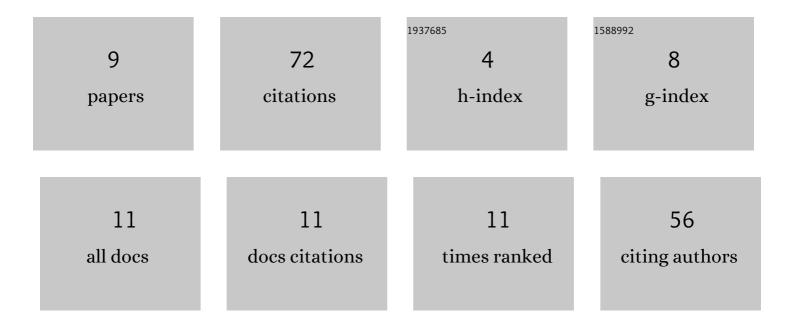
Massimiliano Menzietti

List of Publications by Year in descending order

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| # | Article | IF | CITATIONS |
|---|--|-----|-----------|
| 1 | Managing longevity and disability risks in life annuities with long term care. Insurance: Mathematics and Economics, 2012, 50, 391-401. | 1.2 | 35 |
| 2 | Maximum Market Price of Longevity Risk under Solvency Regimes: The Case of Solvency II. Risks, 2017, 5, 29. | 2.4 | 10 |
| 3 | NATURAL HEDGING IN LONG-TERM CARE INSURANCE. ASTIN Bulletin, 2018, 48, 233-274. | 1.0 | 9 |
| 4 | The Dynamics of the S&P 500 under a Crisis Context: Insights from a Three-Regime Switching Model. Risks, 2020, 8, 71. | 2.4 | 7 |
| 5 | A comparison of risk transfer strategies for a portfolio of life annuities based on RORAC. Journal of Applied Statistics, 2017, 44, 1875-1892. | 1.3 | 4 |
| 6 | Longevity risk and economic growth in sub-populations: evidence from Italy. Decisions in Economics and Finance, 2021, 44, 101-115. | 1.8 | 4 |
| 7 | De-risking long-term care insurance. Soft Computing, 2020, 24, 8627-8641. | 3.6 | 2 |
| 8 | Mortality Projections for Small Populations: An Application to the Maltese Elderly. Risks, 2019, 7, 35. | 2.4 | 1 |
| 9 | A longevity basis risk analysis in a joint FDM framework. Journal of Risk Finance, 2017, 18, 55-75. | 5.6 | Ο |