

Massimiliano Menzietti

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1837163/publications.pdf>

Version: 2024-02-01

9
papers

72
citations

1937685

4
h-index

1588992

8
g-index

11
all docs

11
docs citations

11
times ranked

56
citing authors

#	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	0