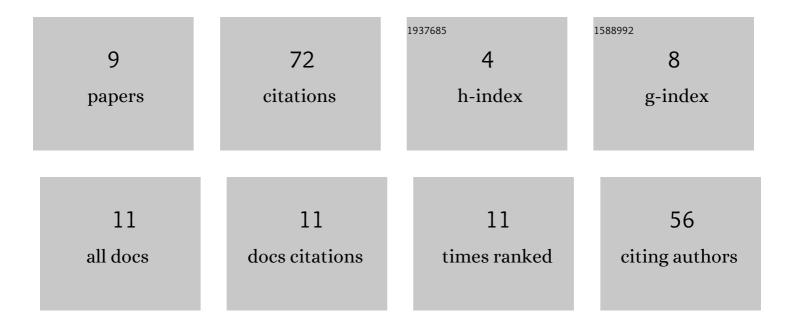
## Massimiliano Menzietti

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/1837163/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	Longevity risk and economic growth in sub-populations: evidence from Italy. Decisions in Economics and Finance, 2021, 44, 101-115.	1.8	4
2	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
3	De-risking long-term care insurance. Soft Computing, 2020, 24, 8627-8641.	3.6	2
4	Mortality Projections for Small Populations: An Application to the Maltese Elderly. Risks, 2019, 7, 35.	2.4	1
5	NATURAL HEDGING IN LONG-TERM CARE INSURANCE. ASTIN Bulletin, 2018, 48, 233-274.	1.0	9
6	A longevity basis risk analysis in a joint FDM framework. Journal of Risk Finance, 2017, 18, 55-75.	5.6	0
7	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
8	Maximum Market Price of Longevity Risk under Solvency Regimes: The Case of Solvency II. Risks, 2017, 5, 29.	2.4	10
9	Managing longevity and disability risks in life annuities with long term care. Insurance: Mathematics and Economics, 2012, 50, 391-401.	1.2	35