

Massimiliano Menzietti

List of Publications by Year in descending order

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

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9
papers

72
citations

1937685
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1588992
8
g-index

11
all docs

11
docs citations

11
times ranked

56
citing authors

#	ARTICLE	IF	CITATIONS
1	Longevity risk and economic growth in sub-populations: evidence from Italy. <i>Decisions in Economics and Finance</i> , 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. <i>Risks</i> , 2020, 8, 71.	2.4	7
3	De-risking long-term care insurance. <i>Soft Computing</i> , 2020, 24, 8627-8641.	3.6	2
4	Mortality Projections for Small Populations: An Application to the Maltese Elderly. <i>Risks</i> , 2019, 7, 35.	2.4	1
5	NATURAL HEDGING IN LONG-TERM CARE INSURANCE. <i>ASTIN Bulletin</i> , 2018, 48, 233-274.	1.0	9
6	A longevity basis risk analysis in a joint FDM framework. <i>Journal of Risk Finance</i> , 2017, 18, 55-75.	5.6	0
7	A comparison of risk transfer strategies for a portfolio of life annuities based on RORAC. <i>Journal of Applied Statistics</i> , 2017, 44, 1875-1892.	1.3	4
8	Maximum Market Price of Longevity Risk under Solvency Regimes: The Case of Solvency II. <i>Risks</i> , 2017, 5, 29.	2.4	10
9	Managing longevity and disability risks in life annuities with long term care. <i>Insurance: Mathematics and Economics</i> , 2012, 50, 391-401.	1.2	35