

Andrew J G Cairns

List of Publications by Year in descending order

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94
papers

5,086
citations

159585

30
h-index

118850

62
g-index

134
all docs

134
docs citations

134
times ranked

919
citing authors

#	ARTICLE	IF	CITATIONS
1	A Two-Factor Model for Stochastic Mortality with Parameter Uncertainty: Theory and Calibration. <i>Journal of Risk and Insurance</i> , 2006, 73, 687-718.	1.6	771
2	A Quantitative Comparison of Stochastic Mortality Models Using Data From England and Wales and the United States. <i>North American Actuarial Journal</i> , 2009, 13, 1-35.	1.4	533
3	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. <i>ASTIN Bulletin</i> , 2006, 36, 79-120.	1.0	248
4	Stochastic lifestyling: Optimal dynamic asset allocation for defined contribution pension plans. <i>Journal of Economic Dynamics and Control</i> , 2006, 30, 843-877.	1.6	222
5	Mortality density forecasts: An analysis of six stochastic mortality models. <i>Insurance: Mathematics and Economics</i> , 2011, 48, 355-367.	1.2	213
6	Modelling and management of mortality risk: a review. <i>Scandinavian Actuarial Journal</i> , 2008, 2008, 79-113.	1.7	194
7	Survivor Swaps. <i>Journal of Risk and Insurance</i> , 2006, 73, 1-17.	1.6	174
8	Longevity Bonds: Financial Engineering, Valuation, and Hedging. <i>Journal of Risk and Insurance</i> , 2006, 73, 647-672.	1.6	155
9	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. <i>ASTIN Bulletin</i> , 2006, 36, 79-120.	1.0	134
10	A Gravity Model of Mortality Rates for Two Related Populations. <i>North American Actuarial Journal</i> , 2011, 15, 334-356.	1.4	133
11	Some Notes on the Dynamics and Optimal Control of Stochastic Pension Fund Models in Continuous Time. <i>ASTIN Bulletin</i> , 2000, 30, 19-55.	1.0	130
12	Pensionmetrics 2: stochastic pension plan design during the distribution phase. <i>Insurance: Mathematics and Economics</i> , 2003, 33, 29-47.	1.2	124
13	A discussion of parameter and model uncertainty in insurance. <i>Insurance: Mathematics and Economics</i> , 2000, 27, 313-330.	1.2	122
14	Longevity Hedging 101. <i>North American Actuarial Journal</i> , 2011, 15, 150-176.	1.4	109
15	Evaluating the goodness of fit of stochastic mortality models. <i>Insurance: Mathematics and Economics</i> , 2010, 47, 255-265.	1.2	108
16	Backtesting Stochastic Mortality Models. <i>North American Actuarial Journal</i> , 2010, 14, 281-298.	1.4	108
17	Pensionmetrics: stochastic pension plan design and value-at-risk during the accumulation phase. <i>Insurance: Mathematics and Economics</i> , 2001, 29, 187-215.	1.2	100
18	The New Life Market. <i>Journal of Risk and Insurance</i> , 2013, 80, 501-558.	1.6	98

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19	Robust Hedging of Longevity Risk. <i>Journal of Risk and Insurance</i> , 2013, 80, 621-648.	1.6	70
20	Longevity hedge effectiveness: a decomposition. <i>Quantitative Finance</i> , 2014, 14, 217-235.	1.7	68
21	A Quantitative Comparison of Stochastic Mortality Models Using Data from England & Wales and the United States. <i>SSRN Electronic Journal</i> , 0, , .	0.4	59
22	Multi-population mortality models: fitting, forecasting and comparisons. <i>Scandinavian Actuarial Journal</i> , 2017, 2017, 319-342.	1.7	59
23	Longevity risk and the Grim Reaper's toxic tail: The survivor fan charts. <i>Insurance: Mathematics and Economics</i> , 2008, 42, 1062-1066.	1.2	51
24	Facing up to uncertain life expectancy: The longevity fan charts. <i>Demography</i> , 2010, 47, 67-78.	2.5	50
25	<scp>Survivor Derivatives: A Consistent Pricing Framework</scp>. <i>Journal of Risk and Insurance</i> , 2010, 77, 579-596.	1.6	50
26	Sharing Longevity Risk: Why Governments Should Issue Longevity Bonds. <i>North American Actuarial Journal</i> , 2014, 18, 258-277.	1.4	46
27	Mortality-dependent financial risk measures. <i>Insurance: Mathematics and Economics</i> , 2006, 38, 427-440.	1.2	43
28	Phantoms Never Die: Living with Unreliable Population Data. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2016, 179, 975-1005.	1.1	42
29	Stochastic pension fund modelling. <i>Insurance: Mathematics and Economics</i> , 1997, 21, 43-79.	1.2	40
30	The Birth of the Life Market. <i>Asia-Pacific Journal of Risk and Insurance</i> , 2008, 3, .	0.3	40
31	Long-term Value at Risk. <i>Journal of Risk Finance</i> , 2004, 5, 52-57.	5.6	38
32	Modelling and management of longevity risk: Approximations to survivor functions and dynamic hedging. <i>Insurance: Mathematics and Economics</i> , 2011, 49, 438-453.	1.2	38
33	Mortality Density Forecasts: An Analysis of Six Stochastic Mortality Models. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	33
34	A Computationally Efficient Algorithm for Estimating the Distribution of Future Annuity Values Under Interest-Rate and Longevity Risks. <i>North American Actuarial Journal</i> , 2011, 15, 237-247.	1.4	33
35	Backtesting Stochastic Mortality Models: An Ex-Post Evaluation of Multi-Period Ahead-Density Forecasts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	32
36	A FAMILY OF TERM-STRUCTURE MODELS FOR LONG-TERM RISK MANAGEMENT AND DERIVATIVE PRICING. <i>Mathematical Finance</i> , 2004, 14, 415-444.	1.8	29

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37	Default Funds in U.K. Defined-Contribution Plans (corrected). <i>Financial Analysts Journal</i> , 2007, 63, 40-51.	3.0	27
38	The Impact of Occupation and Gender on Pensions from Defined Contribution Plans. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2007, 32, 458-482.	2.1	26
39	MODELLING SOCIO-ECONOMIC DIFFERENCES IN MORTALITY USING A NEW AFFLUENCE INDEX. <i>ASTIN Bulletin</i> , 2019, 49, 555-590.	1.0	26
40	Bayesian Stochastic Mortality Modelling for Two Populations. , 0, .		21
41	Modelling and Management of Mortality Risk: A Review. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
42	Mortality and smoking prevalence: An empirical investigation in ten developed countries. <i>British Actuarial Journal</i> , 2013, 18, 452-466.	0.2	19
43	Model fitting and projection of the AIDS epidemic. <i>Mathematical Biosciences</i> , 1991, 107, 451-489.	1.9	18
44	On the control of defined-benefit pension plans. <i>Insurance: Mathematics and Economics</i> , 2006, 38, 113-131.	1.2	16
45	CBDX: a workhorse mortality model from the Cairnsâ€“Blakeâ€“Dowd family. <i>Annals of Actuarial Science</i> , 2020, 14, 445-460.	1.5	16
46	Basis Risk in Index-Based Longevity Hedges: A Guide for Longevity Hedgers. <i>North American Actuarial Journal</i> , 2021, 25, S97-S118.	1.4	14
47	Three retirement decision models for defined contribution pension plan members: A simulation study. <i>Insurance: Mathematics and Economics</i> , 2011, 48, 1-18.	1.2	13
48	Fitting multi-population mortality models to socio-economic groups. <i>Annals of Actuarial Science</i> , 2021, 15, 144-172.	1.5	13
49	Turning Pensions Plans into Pension Planes: What Investment Strategy Designers of Defined Contribution Pension Plans Can Learn from Commercial Aircraft Designers. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
50	Sharing Longevity Risk: Why Governments Should Issue Longevity Bonds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
51	Small population bias and sampling effects in stochastic mortality modelling. <i>European Actuarial Journal</i> , 2017, 7, 193-230.	1.1	12
52	Facing Up to Uncertain Life Expectancy: The Longevity Fan Charts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
53	Epidemics in Heterogeneous Populations: Aspects of Optimal Vaccination Policies. <i>Mathematical Medicine and Biology</i> , 1989, 6, 137-159.	1.2	11
54	Socioeconomic disparities in cancer incidence and mortality in England and the impact of age-at-diagnosis on cancer mortality. <i>PLoS ONE</i> , 2021, 16, e0253854.	2.5	11

#	ARTICLE	IF	CITATIONS
55	Longevity risk and capital markets: The 2019-20 update. Insurance: Mathematics and Economics, 2021, 99, 395-439.	1.2	11
56	Evaluating the Goodness of Fit of Stochastic Mortality Models. SSRN Electronic Journal, 0, , .	0.4	11
57	Trends in Canadian Mortality by Pension Level: Evidence from the CPP and QPP. North American Actuarial Journal, 2020, 24, 533-561.	1.4	10
58	Longevity risk and capital markets: the 2018â€“19 update. Annals of Actuarial Science, 2020, 14, 219-261.	1.5	9
59	Factor risk quantification in annuity models. Insurance: Mathematics and Economics, 2014, 58, 34-45.	1.2	8
60	The Impact of DC Pension Systems on Population Dynamics. North American Actuarial Journal, 2007, 11, 17-48.	1.4	7
61	Getting Feedback on Defined Contribution Pension Plans. Journal of Risk and Insurance, 2009, 76, 385-417.	1.6	7
62	Modeling and Management of Longevity Risk. SSRN Electronic Journal, 0, , .	0.4	7
63	Epidemics in Heterogeneous Populations: II. Nonexponential Incubation Periods and Variable Infectiousness. Mathematical Medicine and Biology, 1990, 7, 219-230.	1.2	6
64	Designing a Defined-Contribution Plan: What to Learn from Aircraft Designers. Financial Analysts Journal, 2009, 65, 37-42.	3.0	6
65	Options on normal underlyings with an application to the pricing of survivor swaptions. Journal of Futures Markets, 2009, 29, 757-774.	1.8	6
66	The Myth of Methuselah and the Uncertainty of Death: The Mortality Fan Charts. Risks, 2016, 4, 21.	2.4	6
67	Stochastic Mortality Modeling: Key Drivers and Dependent Residuals. North American Actuarial Journal, 2017, 21, 343-368.	1.4	6
68	Modelling the liquidity premium on corporate bonds. Annals of Actuarial Science, 2015, 9, 264-289.	1.5	4
69	Longevity Risk and Hedging Solutions. , 2013, , 997-1035.		4
70	The Birth of the Life Market. SSRN Electronic Journal, 0, , .	0.4	4
71	The Present Value of a Series of Cashflows: Convergence in a Random Environment. ASTIN Bulletin, 1995, 25, 81-94.	1.0	3
72	Options on Normal Underlyings with an Application to the Pricing of Survivor Swaptions. SSRN Electronic Journal, 2009, , .	0.4	3

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73	Mortality in the US by education level. <i>Annals of Actuarial Science</i> , 2020, 14, 384-419.	1.5	3
74	Hedging Annuity Risks with the Age-Period-Cohort Two-Population Gravity Model. <i>North American Actuarial Journal</i> , 2021, 25, S170-S181.	1.4	3
75	Modeling and Management of Longevity Risk. , 2014, , 71-88.		3
76	The 5th AFIR International Colloquium. <i>ASTIN Bulletin</i> , 1996, 26, 3-4.	1.0	2
77	Completing the Survivor Derivatives Market: A General Pricing Framework. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	2
78	Still Living With Mortality: The Longevity Risk Transfer Market After One Decade. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
79	The Distribution of Future Annuity Prices under Interest-Rate and Longevity Risks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
80	Phantoms Never Die: Living with Unreliable Population Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
81	Modelling Socio-Economic Differences in Mortality Using a New Affluence Index. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
82	“Stochastic Analysis of the Interaction Between Investment and Insurance Risks”, Gary Parker, April 1997. <i>North American Actuarial Journal</i> , 1997, 1, 73-74.	1.4	1
83	ASTIN Bulletin Online. <i>ASTIN Bulletin</i> , 2002, 32, 212-212.	1.0	1
84	Longevity Hedge Effectiveness: A Decomposition. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	1
85	A yield-macro model for actuarial use in the United Kingdom. <i>Annals of Actuarial Science</i> , 2014, 8, 320-350.	1.5	1
86	A yield-only model for the term structure of interest rates. <i>Annals of Actuarial Science</i> , 2014, 8, 99-130.	1.5	1
87	Mortality seminar series: exploring the future; defining the questions – Abstract of the London Discussion. <i>British Actuarial Journal</i> , 2014, 19, 650-691.	0.2	1
88	Cause of death specific cohort effects in U.S. mortality. <i>Insurance: Mathematics and Economics</i> , 2021, 99, 190-199.	1.2	1
89	The Myth of Methuselah and the Uncertainty of Death: The Mortality Fan Charts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
90	A general framework for analysing the mortality experience of a large portfolio of lives: with an application to the UK universities superannuation scheme. <i>European Actuarial Journal</i> , 0, , 1.	1.1	1

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91	Report on the International Astin/Afir Colloquia 1999. ASTIN Bulletin, 1999, 29, 373-374.	1.0	0
92	Report on the 11th International AFIR Colloquium 2001. ASTIN Bulletin, 2001, 31, 359-359.	1.0	0
93	The Stakeholder Pension Lottery: An Analysis of the Default Funds in UK Stakeholder Pension Schemes. SSRN Electronic Journal, 0, , .	0.4	0
94	Optimal Investment Strategies in Defined Contribution Pension Plans. , 2011, , 234-279.		0