

# 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	Basis Risk in Index-Based Longevity Hedges: A Guide for Longevity Hedgers. North American Actuarial Journal, 2021, 25, S97-S118.	1.4	14
2	Hedging Annuity Risks with the Age-Period-Cohort Two-Population Gravity Model. North American Actuarial Journal, 2021, 25, S170-S181.	1.4	3
3	Socioeconomic disparities in cancer incidence and mortality in England and the impact of age-at-diagnosis on cancer mortality. PLoS ONE, 2021, 16, e0253854.	2.5	11
4	Longevity risk and capital markets: The 2019-20 update. Insurance: Mathematics and Economics, 2021, 99, 395-439.	1.2	11
5	Cause of death specific cohort effects in U.S. mortality. Insurance: Mathematics and Economics, 2021, 99, 190-199.	1.2	1
6	Fitting multi-population mortality models to socio-economic groups. Annals of Actuarial Science, 2021, 15, 144-172.	1.5	13
7	Longevity risk and capital markets: the 2018-19 update. Annals of Actuarial Science, 2020, 14, 219-261.	1.5	9
8	Mortality in the US by education level. Annals of Actuarial Science, 2020, 14, 384-419.	1.5	3
9	CBDX: a workhorse mortality model from the Cairns-Blake-Dowd family. Annals of Actuarial Science, 2020, 14, 445-460.	1.5	16
10	Trends in Canadian Mortality by Pension Level: Evidence from the CPP and QPP. North American Actuarial Journal, 2020, 24, 533-561.	1.4	10
11	MODELLING SOCIO-ECONOMIC DIFFERENCES IN MORTALITY USING A NEW AFFLUENCE INDEX. ASTIN Bulletin, 2019, 49, 555-590.	1.0	26
12	Still Living With Mortality: The Longevity Risk Transfer Market After One Decade. SSRN Electronic Journal, 2018, , .	0.4	2
13	Multi-population mortality models: fitting, forecasting and comparisons. Scandinavian Actuarial Journal, 2017, 2017, 319-342.	1.7	59
14	Small population bias and sampling effects in stochastic mortality modelling. European Actuarial Journal, 2017, 7, 193-230.	1.1	12
15	Stochastic Mortality Modeling: Key Drivers and Dependent Residuals. North American Actuarial Journal, 2017, 21, 343-368.	1.4	6
16	The Myth of Methuselah and the Uncertainty of Death: The Mortality Fan Charts. Risks, 2016, 4, 21.	2.4	6
17	Phantoms Never Die: Living with Unreliable Population Data. Journal of the Royal Statistical Society Series A: Statistics in Society, 2016, 179, 975-1005.	1.1	42
18	Modelling the liquidity premium on corporate bonds. Annals of Actuarial Science, 2015, 9, 264-289.	1.5	4

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19	A yield-macro model for actuarial use in the United Kingdom. <i>Annals of Actuarial Science</i> , 2014, 8, 320-350.	1.5	1
20	A yield-only model for the term structure of interest rates. <i>Annals of Actuarial Science</i> , 2014, 8, 99-130.	1.5	1
21	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
22	Sharing Longevity Risk: Why Governments Should Issue Longevity Bonds. <i>North American Actuarial Journal</i> , 2014, 18, 258-277.	1.4	46
23	Longevity hedge effectiveness: a decomposition. <i>Quantitative Finance</i> , 2014, 14, 217-235.	1.7	68
24	Factor risk quantification in annuity models. <i>Insurance: Mathematics and Economics</i> , 2014, 58, 34-45.	1.2	8
25	Modeling and Management of Longevity Risk. , 2014, , 71-88.		3
26	Mortality and smoking prevalence: An empirical investigation in ten developed countries. <i>British Actuarial Journal</i> , 2013, 18, 452-466.	0.2	19
27	Robust Hedging of Longevity Risk. <i>Journal of Risk and Insurance</i> , 2013, 80, 621-648.	1.6	70
28	The New Life Market. <i>Journal of Risk and Insurance</i> , 2013, 80, 501-558.	1.6	98
29	Longevity Risk and Hedging Solutions. , 2013, , 997-1035.		4
30	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
31	Longevity Hedging 101. <i>North American Actuarial Journal</i> , 2011, 15, 150-176.	1.4	109
32	Longevity Hedge Effectiveness: A Decomposition. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	1
33	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
34	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
35	Mortality density forecasts: An analysis of six stochastic mortality models. <i>Insurance: Mathematics and Economics</i> , 2011, 48, 355-367.	1.2	213
36	A Gravity Model of Mortality Rates for Two Related Populations. <i>North American Actuarial Journal</i> , 2011, 15, 334-356.	1.4	133

#	ARTICLE	IF	CITATIONS
37	Optimal Investment Strategies in Defined Contribution Pension Plans. , 2011, , 234-279.		0
38	Facing up to uncertain life expectancy: The longevity fan charts. Demography, 2010, 47, 67-78.	2.5	50
39	Evaluating the goodness of fit of stochastic mortality models. Insurance: Mathematics and Economics, 2010, 47, 255-265.	1.2	108
40	<scp>Survivor Derivatives: A Consistent Pricing Framework</scp>. Journal of Risk and Insurance, 2010, 77, 579-596.	1.6	50
41	Backtesting Stochastic Mortality Models. North American Actuarial Journal, 2010, 14, 281-298.	1.4	108
42	Options on Normal Underlyings with an Application to the Pricing of Survivor Swaptions. SSRN Electronic Journal, 2009, , .	0.4	3
43	Completing the Survivor Derivatives Market: A General Pricing Framework. SSRN Electronic Journal, 2009, , .	0.4	2
44	Designing a Defined-Contribution Plan: What to Learn from Aircraft Designers. Financial Analysts Journal, 2009, 65, 37-42.	3.0	6
45	Options on normal underlyings with an application to the pricing of survivor swaptions. Journal of Futures Markets, 2009, 29, 757-774.	1.8	6
46	Getting Feedback on Defined Contribution Pension Plans. Journal of Risk and Insurance, 2009, 76, 385-417.	1.6	7
47	A Quantitative Comparison of Stochastic Mortality Models Using Data From England and Wales and the United States. North American Actuarial Journal, 2009, 13, 1-35.	1.4	533
48	Longevity risk and the Grim Reaper™s toxic tail: The survivor fan charts. Insurance: Mathematics and Economics, 2008, 42, 1062-1066.	1.2	51
49	Modelling and management of mortality risk: a review. Scandinavian Actuarial Journal, 2008, 2008, 79-113.	1.7	194
50	The Birth of the Life Market. Asia-Pacific Journal of Risk and Insurance, 2008, 3, .	0.3	40
51	Mortality Density Forecasts: An Analysis of Six Stochastic Mortality Models. SSRN Electronic Journal, 2008, , .	0.4	33
52	The Impact of DC Pension Systems on Population Dynamics. North American Actuarial Journal, 2007, 11, 17-48.	1.4	7
53	The Impact of Occupation and Gender on Pensions from Defined Contribution Plans. Geneva Papers on Risk and Insurance: Issues and Practice, 2007, 32, 458-482.	2.1	26
54	Default Funds in U.K. Defined-Contribution Plans (corrected). Financial Analysts Journal, 2007, 63, 40-51.	3.0	27

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55	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. ASTIN Bulletin, 2006, 36, 79-120.	1.0	248
56	Survivor Swaps. Journal of Risk and Insurance, 2006, 73, 1-17.	1.6	174
57	Longevity Bonds: Financial Engineering, Valuation, and Hedging. Journal of Risk and Insurance, 2006, 73, 647-672.	1.6	155
58	A Two-Factor Model for Stochastic Mortality with Parameter Uncertainty: Theory and Calibration. Journal of Risk and Insurance, 2006, 73, 687-718.	1.6	771
59	On the control of defined-benefit pension plans. Insurance: Mathematics and Economics, 2006, 38, 113-131.	1.2	16
60	Mortality-dependent financial risk measures. Insurance: Mathematics and Economics, 2006, 38, 427-440.	1.2	43
61	Stochastic lifestyling: Optimal dynamic asset allocation for defined contribution pension plans. Journal of Economic Dynamics and Control, 2006, 30, 843-877.	1.6	222
62	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. ASTIN Bulletin, 2006, 36, 79-120.	1.0	134
63	Long-Term Value at Risk. Journal of Risk Finance, 2004, 5, 52-57.	5.6	38
64	A FAMILY OF TERM-STRUCTURE MODELS FOR LONG-TERM RISK MANAGEMENT AND DERIVATIVE PRICING. Mathematical Finance, 2004, 14, 415-444.	1.8	29
65	Pensionmetrics 2: stochastic pension plan design during the distribution phase. Insurance: Mathematics and Economics, 2003, 33, 29-47.	1.2	124
66	ASTIN Bulletin Online. ASTIN Bulletin, 2002, 32, 212-212.	1.0	1
67	Report on the 11th International AFIR Colloquium 2001. ASTIN Bulletin, 2001, 31, 359-359.	1.0	0
68	Pensionmetrics: stochastic pension plan design and value-at-risk during the accumulation phase. Insurance: Mathematics and Economics, 2001, 29, 187-215.	1.2	100
69	Some Notes on the Dynamics and Optimal Control of Stochastic Pension Fund Models in Continuous Time. ASTIN Bulletin, 2000, 30, 19-55.	1.0	130
70	A discussion of parameter and model uncertainty in insurance. Insurance: Mathematics and Economics, 2000, 27, 313-330.	1.2	122
71	Report on the International Astin/Afir Colloquia 1999. ASTIN Bulletin, 1999, 29, 373-374.	1.0	0
72	Stochastic Analysis of the Interaction Between Investment and Insurance Risks, Gary Parker, April 1997. North American Actuarial Journal, 1997, 1, 73-74.	1.4	1

#	ARTICLE	IF	CITATIONS
73	Stochastic pension fund modelling. <i>Insurance: Mathematics and Economics</i> , 1997, 21, 43-79.	1.2	40
74	The 5th AFIR International Colloquium. <i>ASTIN Bulletin</i> , 1996, 26, 3-4.	1.0	2
75	The Present Value of a Series of Cashflows: Convergence in a Random Environment. <i>ASTIN Bulletin</i> , 1995, 25, 81-94.	1.0	3
76	Model fitting and projection of the AIDS epidemic. <i>Mathematical Biosciences</i> , 1991, 107, 451-489.	1.9	18
77	Epidemics in Heterogeneous Populations: II. Nonexponential Incubation Periods and Variable Infectiousness. <i>Mathematical Medicine and Biology</i> , 1990, 7, 219-230.	1.2	6
78	Epidemics in Heterogeneous Populations: Aspects of Optimal Vaccination Policies. <i>Mathematical Medicine and Biology</i> , 1989, 6, 137-159.	1.2	11
79	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
80	Modelling and Management of Mortality Risk: A Review. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
81	Sharing Longevity Risk: Why Governments Should Issue Longevity Bonds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
82	Modeling and Management of Longevity Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
83	The Distribution of Future Annuity Prices under Interest-Rate and Longevity Risks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
84	Facing Up to Uncertain Life Expectancy: The Longevity Fan Charts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
85	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
86	Backtesting Stochastic Mortality Models: An Ex-Post Evaluation of Multi-Period Ahead-Density Forecasts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	32
87	Evaluating the Goodness of Fit of Stochastic Mortality Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
88	Phantoms Never Die: Living with Unreliable Population Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
89	Bayesian Stochastic Mortality Modelling for Two Populations. , 0, .		21
90	The Stakeholder Pension Lottery: An Analysis of the Default Funds in UK Stakeholder Pension Schemes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

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91	The Myth of Methuselah and the Uncertainty of Death: The Mortality Fan Charts. SSRN Electronic Journal, 0, , .	0.4	1
92	The Birth of the Life Market. SSRN Electronic Journal, 0, , .	0.4	4
93	Modelling Socio-Economic Differences in Mortality Using a New Affluence Index. SSRN Electronic Journal, 0, , .	0.4	2
94	A general framework for analysing the mortality experience of a large portfolio of lives: with an application to the UK universities superannuation scheme. European Actuarial Journal, 0, , 1.	1.1	1