Kevin Dowd

List of Publications by Year
in descending order

38 papers	2,937 citations	516710 16 h-index	377865 34 g-index
48 all docs	48 docs citations	48 times ranked	650 citing authors

#	Article	IF	Citations
1	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
2	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
3	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. ASTIN Bulletin, 2006, 36, 79-120.	1.0	248
4	Mortality density forecasts: An analysis of six stochastic mortality models. Insurance: Mathematics and Economics, 2011, 48, 355-367.	1.2	213
5	Modelling and management of mortality risk: a review. Scandinavian Actuarial Journal, 2008, 2008, 79-113.	1.7	194
6	Pricing Death: Frameworks for the Valuation and Securitization of Mortality Risk. ASTIN Bulletin, 2006, 36, 79-120.	1.0	134
7	A Gravity Model of Mortality Rates for Two Related Populations. North American Actuarial Journal, 2011, 15, 334-356.	1.4	133
8	Longevity Hedging 101. North American Actuarial Journal, 2011, 15, 150-176.	1.4	109
9	Backtesting Stochastic Mortality Models. North American Actuarial Journal, 2010, 14, 281-298.	1.4	108
10	Spectral Risk Measures: Properties and Limitations. Journal of Financial Services Research, 2008, 34, 61-75.	1.5	71
11	Longevity hedge effectiveness: a decomposition. Quantitative Finance, 2014, 14, 217-235.	1.7	68
12	Facing up to uncertain life expectancy: The longevity fan charts. Demography, 2010, 47, 67-78.	2.5	50
13	<scp>Survivor Derivatives: A Consistent Pricing Framework</scp>. Journal of Risk and Insurance, 2010, 77, 579-596.	1.6	50
14	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
15	A Computationally Efficient Algorithm for Estimating the Distribution of Future Annuity Values Under Interest-Rate and Longevity Risks. North American Actuarial Journal, 2011, 15, 237-247.	1.4	33
16	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
17	MODELLING SOCIO-ECONOMIC DIFFERENCES IN MORTALITY USING A NEW AFFLUENCE INDEX. ASTIN Bulletin, 2019, 49, 555-590.	1.0	26
18	Bayesian Stochastic Mortality Modelling for Two Populations. , 0, .		21

#	ARTICLE	IF	CITATIONS
19	CBDX: a workhorse mortality model from the Cairnsâ€“Blakeâ€“Dowd family. Annals of Actuarial Science, 2020, 14, 445-460.	1.5	16
20	Option pricing under non-normality: a comparative analysis. Review of Quantitative Finance and Accounting, 2013, 40, 273-292.	1.6	14
21	U.S. CORE INFLATION: A WAVELET ANALYSIS. Macroeconomic Dynamics, 2011, 15, 513-536.	0.7	12
22	Revisiting variance gamma pricing: An application to S&P500 index options. International Journal of Financial Engineering, 2015, 02, 1550022.	0.5	9
23	Validating multipleâ€period densityâ€forecasting models. Journal of Forecasting, 2007, 26, 251-270.	2.8	7
24	The Gdp Fan Charts: an Empirical Evaluation. National Institute Economic Review, 2008, 203, 59-67.	0.6	6
25	Designing a Defined-Contribution Plan: What to Learn from Aircraft Designers. Financial Analysts Journal, 2009, 65, 37-42.	3.0	6
26	Options on normal underlyings with an application to the pricing of survivor swaptions. Journal of Futures Markets, 2009, 29, 757-774.	1.8	6
27	The Myth of Methuselah and the Uncertainty of Death: The Mortality Fan Charts. Risks, 2016, 4, 21.	2.4	6
28	The GDP fan charts: an empirical evaluation. National Institute Economic Review, 2008, 203, 59-67.	0.6	4
29	How profitable are Equity Release Mortgages?. Economics Letters, 2020, 197, 109651.	1.9	3
30	Hedging Annuity Risks with the Age-Period-Cohort Two-Population Gravity Model. North American Actuarial Journal, 2021, 25, S170-S181.	1.4	3
31	Estimating financial risk measures for futures positions: A nonparametric approach. Journal of Futures Markets, 2010, 30, 689-703.	1.8	2
32	The war on cash is about much more than cash. Economic Affairs, 2019, 39, 391-399.	0.4	2
33	Are free markets the cause of financial instability?. Critical Review, 2000, 14, 57-67.	0.2	1
34	Fiscal Fan Charts: A Tool for Assessing Member States' (Likely?) Compliance with EU Fiscal Rules. Fiscal Studies, 2013, 34, 517-534.	1.5	1
35	Discounting the Discounted Projection Approach. North American Actuarial Journal, 0, , 1-16.	1.4	1
36	The Swedish inflation fan charts: an evaluation of the Riksbank's inflation density forecasts. Journal of Risk Model Validation, 2008, 2, 73-87.	0.1	1

#	Article	IF	Citations
37	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
38	Projecting Mortality Rates to Extreme Old Age with the CBDX Model. Forecasting, 2022, 4, 208-218.	2.8	0