Jorge M Bravo

List of Publications by Year
in descending order

40 papers	445 citations	759233 12 h-index	794594 19 g-index
43 all docs	43 docs citations	43 times ranked	101 citing authors

#	Article	IF	Citations
1	Getting life expectancy estimates right for pension policy: period versus cohort approach. Journal of Pension Economics and Finance, 2021, 20, 212-231.	0.9	35
2	Valuation of longevity-linked life annuities. Insurance: Mathematics and Economics, 2018, 78, 212-229.	1.2	31
3	Immunization using a stochastic-process independent multi-factor model: The Portuguese experience. Journal of Banking and Finance, 2006, 30, 133-156.	2.9	30
4	A conservative approach for online credit scoring. Expert Systems With Applications, 2021, 176, 114835.	7.6	30
5	A study on the quality of novel coronavirus (COVID-19) official datasets. Statistical Journal of the IAOS, 2020, 36, 291-301.	0.4	29
6	Addressing Longevity' Heterogeneity in Pension Scheme Design. Journal of Finance & Economics, 2017, 6, 1-21.	0.1	28
7	Automatic Indexation of the Pension Age to Life Expectancy: When Policy Design Matters. Risks, 2021, 9, 96.	2.4	24
8	Addressing the life expectancy gap in pension policy. Insurance: Mathematics and Economics, 2021, 99, 200-221.	1.2	24
9	Career breaks, broken pensions? Long-run effects of early and late-career unemployment spells on pension entitlements. Journal of Pension Economics and Finance, 2022, 21, 191-217.	0.9	23
10	On the modelling of prognosis from delinquency to normal performance on retail consumer loans. Risk Management, 2016, 18, 264-287.	2.3	20
11	Pricing longevity derivatives via Fourier transforms. Insurance: Mathematics and Economics, 2021, 96, 81-97.	1.2	20
12	Pricing participating longevity-linked life annuities: a Bayesian Model Ensemble approach. European Actuarial Journal, 2022, 12, 125-159.	1.1	14
13	Forecasting the Retirement Age: A Bayesian Model Ensemble Approach. Advances in Intelligent Systems and Computing, 2021, , 123-135.	0.6	13
14	Previsões de mortalidade e de esperança de vida mediante combinação Bayesiana de modelos: Uma aplicação à população portuguesa. RISTI - Revista Iberica De Sistemas E Tecnologias De Informacao, 2020, , 128-145.	0.2	11
15	On the Heterogeneity in Longevity Among Socioeconomic Groups: Scope, Trends, and Implications for Earnings-Related Pension Schemes. SSRN Electronic Journal, 0, , .	0.4	11
16	Addressing Longevity Heterogeneity in Pension Scheme Design and Reform. SSRN Electronic Journal, 0, , .	0.4	9
17	Frailty correlated default on retail consumer loans in Zimbabwe. International Journal of Applied Decision Sciences, 2019, 12, 257.	0.3	8
18	A Multi-State Approach to Modelling Intermediate Events and Multiple Mortgage Loan Outcomes. Risks, 2020, 8, 64.	2.4	8

#	Article	IF	Citations
19	Life Table Forecasting in COVID-19 Times: An Ensemble Learning Approach. , 2021, , .		8
20	Annuities and Life Expectancyin NDC. , 2012, , 395-436.		8
21	Modelling and forecasting recurrent recovery events on consumer loans. International Journal of Applied Decision Sciences, 2019, 12, 271.	0.3	7
22	Immunization Strategies for Funding Multiple Inflation-Linked Retirement Income Benefits. Risks, 2021, 9, 60.	2.4	7
23	Linking Pensions to Life Expectancy: Tackling Conceptual Uncertainty through Bayesian Model Averaging. Mathematics, 2021, 9, 3307.	2.2	7
24	Data science training for official statistics: A new scientific paradigm of information and knowledge development in national statistical systems. Statistical Journal of the IAOS, 2021, 37, 771-789.	0.4	6
25	Drawing Down Retirement Financial Savings: A Welfare Analysis using French data. , 2021, , .		3
26	Pricing Survivor Bonds with Affine-Jump Diffusion Stochastic Mortality Models. , 2021, , .		3
27	Modelling Monthly Births and Deaths Using Seasonal Forecasting Methods as an Input for Population Estimates. The Plenum Series on Demographic Methods and Population Analysis, 2020, , 203-222.	1.3	3
28	IDD and Distribution Risk Management. AIDA Europe Research Series on Insurance Law and Regulation, 2021, , 349-369.	0.2	3
29	Intergenerational Actuarial Fairness When Longevity Increases: Amending the Retirement Age. SSRN Electronic Journal, 0, , .	0.4	3
30	Making Use of Home Equity: The Potential of Housing Wealth to Enhance Retirement Security. SSRN Electronic Journal, 0, , .	0.4	3
31	Life Cycle Saving and Dissaving Revisited Across Three-Tiered Income Groups: Starting Hypotheses, Refinement Through Literature Review, and Ideas for Empirical Testing. SSRN Electronic Journal, 0, , .	0.4	3
32	Short-Term CPI Inflation Forecasting: Probing with Model Combinations. Lecture Notes in Networks and Systems, 2022, , 564-578.	0.7	2
33	Automobile Usage-Based-Insurance: : Improving Risk Management using Telematics Data. , 2022, , .		2
34	Modelling and forecasting recurrent recovery events on consumer loans. International Journal of Applied Decision Sciences, 2019, 12, 1.	0.3	1
35	Frailty correlated default on retail consumer loans in Zimbabwe. International Journal of Applied Decision Sciences, 2019, 12, 1.	0.3	1
36	Getting Life Expectancy Estimates Right for Pension Policy: Period Versus Cohort Approach. SSRN Electronic Journal, 0, , .	0.4	1

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37	Total-employed longevity gap, pension fairness and public finance: Evidence from one of the oldest regions in EU. Socio-Economic Planning Sciences, 2022, , 101221.	5.0	1
38	Backtesting Recurrent Neural Networks with Gated Recurrent Unit: Probing with Chilean Mortality Data. Lecture Notes in Networks and Systems, 2022, , 159-174.	0.7	1
39	The Demographics of Defense and Security in Japan. Smart Innovation, Systems and Technologies, 2022, , 359-370.	0.6	0
40	Getting Life Expectancy Estimates Right for Pension Policy: Period Versus Cohort Approach. SSRN Electronic Journal, 0, , .	0.4	0