

Annamaria Olivieri

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6444568/publications.pdf>

Version: 2024-02-01

9
papers

243
citations

1684188
5
h-index

1588992
8
g-index

9
all docs

9
docs citations

9
times ranked

132
citing authors

#	ARTICLE	IF	CITATIONS
1	Variable annuities: A unifying valuation approach. Insurance: Mathematics and Economics, 2011, 49, 285-297.	1.2	140
2	Stochastic Mortality: The Impact on Target Capital. ASTIN Bulletin, 2009, 39, 541-563.	1.0	44
3	LONGEVITY RISK MANAGEMENT AND SHAREHOLDER VALUE FOR A LIFE ANNUITY BUSINESS. ASTIN Bulletin, 2017, 47, 43-77.	1.0	15
4	Heterogeneity in Survival Models - Applications to Pensions and Life Annuities. SSRN Electronic Journal, 0, , .	0.4	12
5	Frailty and Risk Classification for Life Annuity Portfolios. Risks, 2016, 4, 39.	2.4	9
6	Stochastic mortality: experience-based modeling and application issues consistent with Solvency 2. European Actuarial Journal, 2011, 1, 101-125.	1.1	7
7	Linking annuity benefits to the longevity experience: alternative solutions. Annals of Actuarial Science, 2020, 14, 316-337.	1.5	7
8	Life tables in actuarial models: from the deterministic setting to a Bayesian approach. ASTA Advances in Statistical Analysis, 2012, 96, 127-153.	0.9	6
9	Designing Annuities with Flexibility Opportunities in an Uncertain Mortality Scenario. Risks, 2021, 9, 189.	2.4	3