

Annamaria Olivieri

List of Publications by Year in descending order

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Version: 2024-02-01

9
papers

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1684188

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132
citing authors

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