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PROGRAMME

Longevity Risk, Differential Mortality, and Lifetime Inequality

BRESCIA, 28 SEPTEMBER 2018

UNIVERSITY OF BRESCIA

10:00 - 10:30 Welcome Address with coffee break

Giacomo Corneo (Free University of Berlin), Francesco Menoncin and Sergio Vergalli (University of Brescia)

Session 1

10:30 - 11:05 Lifetime income as a common determinant of long-term care use and mortality: a competing risk analysis",

A.J. Van der Vaart, Rob Alessie, Max Groneck, and Raun van Ooijen (Groningen University)

11:05 - 11:40 "Optimal stopping time, consumption, labor, and portfolio decision for a pension scheme",

Francesco Menoncin and Sergio Vergalli (University of Brescia)

11:40 - 12:15 "Pre- and post-retirement savings choices with longevity-linked securities",

Luca Regis, (University of Siena) and Francesco Menoncin, (University of Brescia)

12:25 - 13:50 **Lunch**

Session 2

14:00 - 14:45 **Keynote Lecture:** "Lifetime inequality and differential mortality in Germany",

Giacomo Corneo (Free University of Berlin)

14:45 - 15:20 "Mean-variance dynamic optimality for DC pension Schemes",

Elena Vigna (University of Turin) and Francesco Menoncin (University of Brescia)

15:20 – 15:55 "The Italian Pension Gap: A Stochastic Optimal Control Approach",

Alessandro Milazzo (Imperial College) and Elena Vigna (University of Turin)

15:55 - 16:10 **Coffee Break**

16:10 – 16:45 "Ageing population and pension system sustainability: an agent-based approach",

Davide Bazzana (University of Brescia)

16:45 - 17:20 "Optimal Mix Between PAYG and Funded Pension Schemes",

Michele Tognazzo (Actuarial Consultant at Consulenza Attuariale G. Ottaviani & Partners)

17:20 – 17:55 "Scarcity of safe assets and financial network design",

Andrea Mantovi (University of Parma)

19:30 - 20:00 **Conference Dinner**