Premia 22
Insurance Derivatives

Evaluating fair premiums of equity-linked policies with surrender option in a bivariate model

Pricing and hedging gap risk.

An Optimal Stochastic Control Framework for Determining the Cost of Hedging of Variable An

A numerical scheme for the impulse control formulation for pricing variable annuities with a Gu

Managing Gap Risks in iCPPI for life insurance companies: A risk/return/cost analysis.

Fourier cosine method for Variables Annuities

Pricing and Hedging GMWB in the Heston and in the Black-Scholes with Stochastic Interest Ra

Spectral methods for the calculation of risk measures for variable annuity guaranteed benefits.

Fast computation of risk measures for variable annuities with additional earnings by conditional

Valuation of variable annuities with Guaranteed Minimum Withdrawal Benefit under stochastic

Gaussian Process Regression for Pricing Variable Annuities with Stochastic Volatility and Intere