

Life settlements and longevity structures - pricing and risk management

Wiley - Life Settlements and Longevity Structures: Pricing and Risk Management



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LIFE SETTLEMENTS AND LONGEVITY STRUCTURES PRICING AND RISK MANAGEMENT

GEOFF CHAPLIN studied mathematics at Cambridge MA 1972 and Oxford MSc 1973, DPhil 1975 and trained as an actuary FFA 1978 while working in a life insurance company. The authors provide a detailed exploration of the mathematical formulae surrounding the generation of mortality curves, drawing a parallel between the tools deployed in the credit derivatives market and those available to model longevity risk. While at Chase Jim was involved in Project Cloud, which was a state of the art Artificial Intelligence system that could forecast changes in credit rating 2 years out with a 95% accuracy rate.

Life Settlements and Longevity Structures : Pricing and Risk Management, Hard...

The book begins by introducing readers to life insurance, focussing on the different sorts of policies available and to settlement policies before moving on to actuarial science, and in particular, life expectancy vs. Jim Aspinwall, Florida, USA is Adjunct Professor of Mathematics at Florida Southern University, and on the board of a private equity firm, an investment bank and managing member of a hedge fund.

public-docs.talentcoach.ir: Life Settlements and Longevity Structures: Pricing and Risk Management eBook: Chaplin, Geoff, Aspinwall, Jim, Venn, Mark: Kindle Store

As a result the life settlement tranche dampened the correlation effect of the CDO. Like the MBS market the underlying security has little risk.
Table of Contents Introduction by Con Keating.

Life Settlements and Longevity Structures: Pricing and Risk Management

This book provides readers of all levels of experience with essential information on the process surrounding the acquisition and management of a portfolio of life settlements; the assessment, modelling and mitigation of the associated longevity, interest rate and credit risks; and practical approaches to financing and risk management structures.

[Life Settlements and Longevity Structures: Pricing and Risk Management / Edition 1 by Geoff Chaplin, Jim Aspinwall, Mark Venn,](#)

Chaplin

He has also has experience at other major Investment Banks, including Banc One and Nomura, Japan's largest Brokerage house, where he was involved in credit arbitrage trading and the creation of large credit structures. Capital market mechanisms available to assist the investor in limiting the risks associated with life settlement portfolios are outlined, as are opportunities to use life settlement portfolios to mitigate the risks of traditional capital markets. With over 30 years in the business, Jim has a wide range of experience.

Life Settlements and Longevity Structures : Pricing and Risk Management, Hard...

It begins with the history of life insurance and looks at how the need for new financing sources has led to the growth of the life settlements market in the United States.

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