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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 Annuities

A numerical scheme for the impulse control formulation for pricing variable annuities with a Guaranteed Minimum Withdrawal Benefit

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

Fourier cosine method for Variables Annuities