Original Article

The fair value of guaranteed annuity options

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66 Cite this article ↗ https://doi.org/10.1080/03461230500462204

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Abstract

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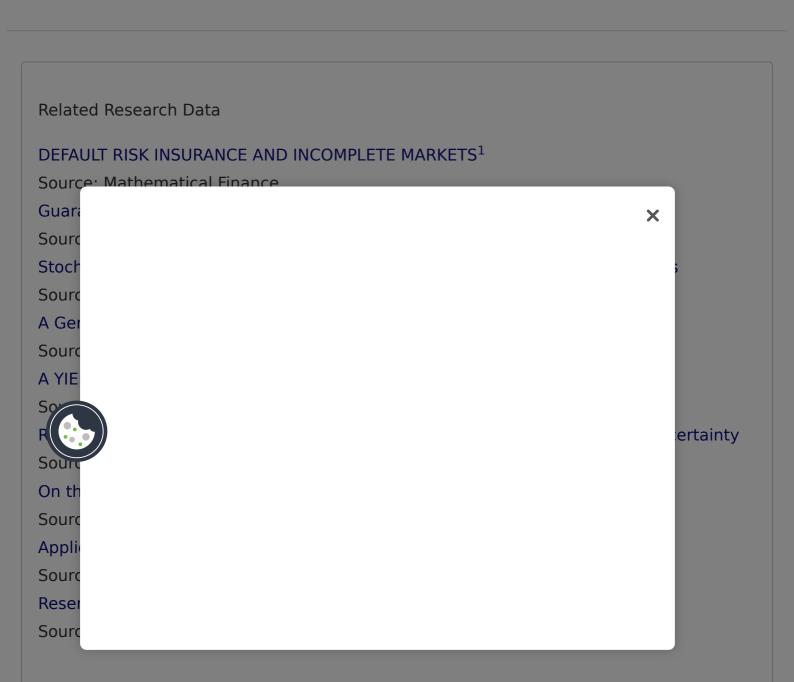Use precise geolocation data. Actively scan device

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We thank the participants to the 27th AMASES Conference in Cagliari (Italy), the 8th IME Conference in Rome, the 7th Spanish-Italian Meeting on Financial Mathematics in Cuenca (Spain) and the 3 Conference in Actuarial Science and Finance in Samos (Greece), where earlier versions of this paper were presented, and the people at the University of Trieste (Department of Applied Mathematics), ETH Zürich (Department of Mathematics) and Bocconi University (IMQ) for helpful comments and suggestions. All errors are ours. We acknowledge financial support from the Italian MIUR.

Notes

[1]We are grateful to Freddy Delbaen for clarifying these points.

Related Research Data

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Choice of function for mortality analysis: Effective forecasting depends on a minimum parameter representation
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The fair valuation problem of guaranteed annuity options: The stochastic mortality environment case
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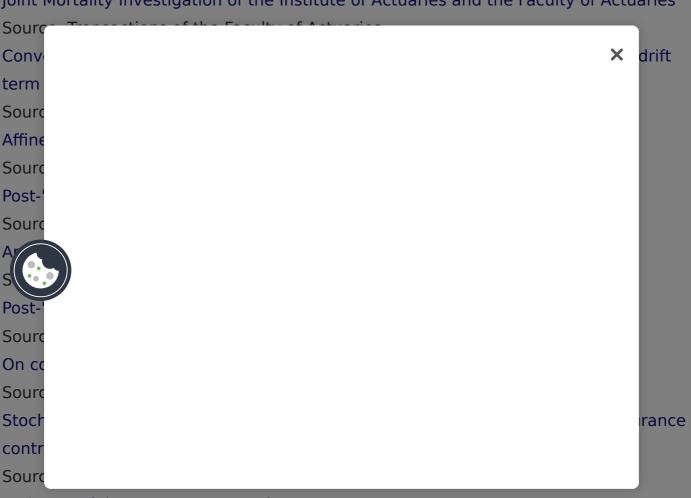
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