

Mortality Granger-Causality¹

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Abstract

This is the first paper to examine lead-lag mortality dynamics across several populations in a geographic region. Our second contribution is that we provide unique insight into a set of 11 countries in the Asia-Pacific (APAC) region, using a hand-collected, unique, dataset on aggregate population mortality. Our results identify channels of mortality risk propagation in the APAC region. Our third contribution will be to examine implications for mortality/longevity risk products in relation to more developed longevity risk markets.

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