

Calibration des chocs de capital de solvabilité requis avec expected shortfall.

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INTRODUCTION

Academic workflow, certainly in political science, is at a crossroads. The *American Journal of Political Science* (*AJPS*) announced a (my words) “[show your work](#)” initiative in which authors who are tentatively accepted for publication at the journal must hand over the raw code and data that produced the results shown in the manuscript. The editorial team at *AJPS* then reproduces the code from the manuscript. Pending successful replication, the manuscript moves toward publication. The *AJPS* might be at the fore of this movement, and it could be the most aggressive among political science journals, but other journals in our field have signed the joint [Data Access & Research Transparency](#) (DART) initiative. This, at a bare minimum, requires uploading code from quantitatively-oriented published articles to in-house directories hosted by the journal or to services like [Dataverse](#).

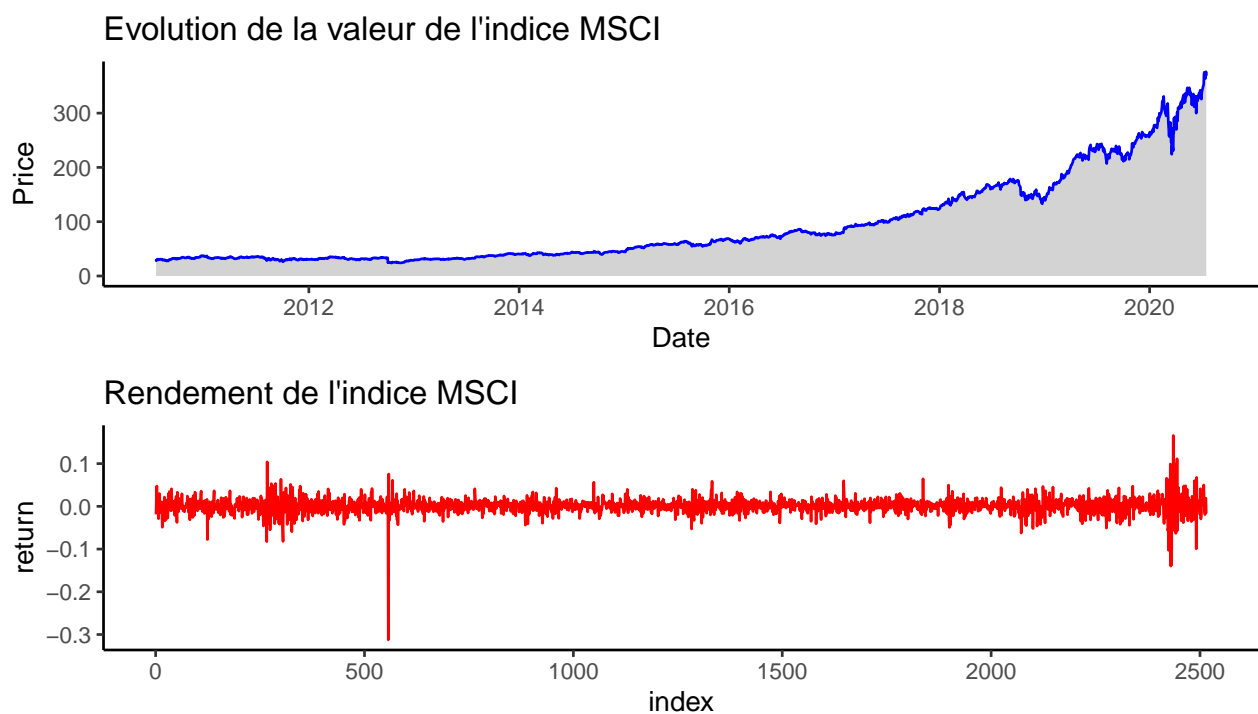
1. SOLVABILITE 2

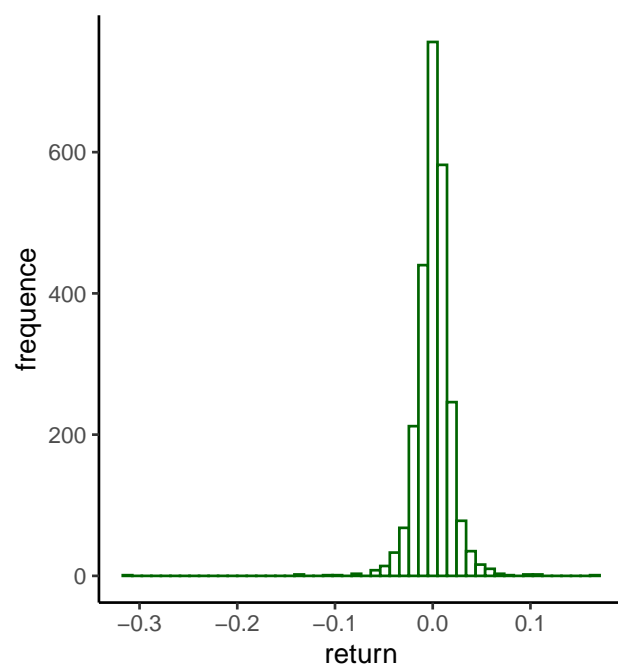
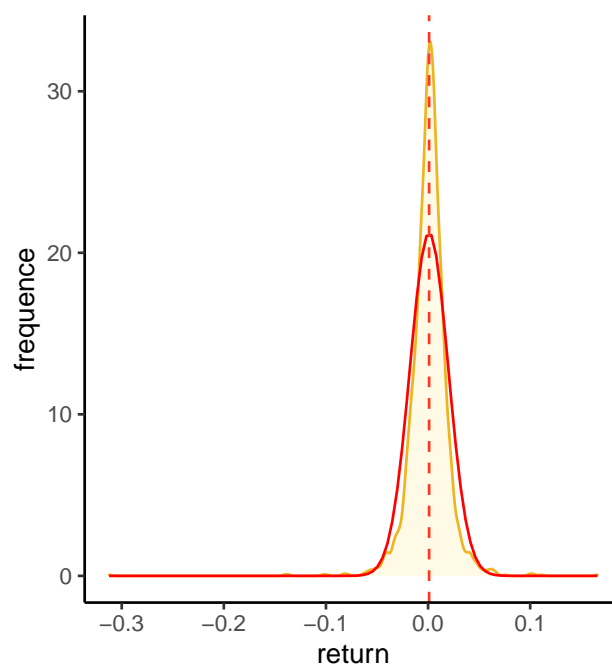
2. MODELE DE L'ARTICLE : ESPECTED SHORTFALL POUR LA CALIBRATION DES CHOCS DE CALCUL DU SCR (CSR)

DESCRIPTION

DONNEES

CALIBRATION DES CHOCS :



A Rendement de l'indice MSCI**B** Rendement de l'indice MSCI

```
##           0%           0.05%           0.5%           1%           2.5%           50%
## -0.312365447 -0.139903093 -0.056815852 -0.046032549 -0.034306541  0.001405931
##           97.5%          99%          99.5%          99.95%          100%
##  0.036398861  0.048218248  0.061015477  0.111369623  0.165810817

##  [1]          -Inf -0.060789308 -0.047366063 -0.042680374 -0.035799055
##  [6]  0.001012433  0.037823922  0.044705241  0.049390930  0.062814175
## [11]          Inf

## [1] -0.1026367
```

SCR ACTIONS

SCR TAUX

SCR LONGEVITE

3. THEORIE DES VALEURS EXTREMES POUR LA CALIBRATION DES CHOCS

CONCLUSION

REFERENCES

ANNEXES avec codes, figures en plus etc.).

packages R

articles