Solvabilté II : Calibration des chocs de capital de solvabilité requis avec expected shortfall.

Kevin BAMOUNI

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Conservatoire National des Arts et Métiers (CNAM Paris) / EFAB
Master 2 Actuariat
STA217 Gestion quantitative du risque en finance et assurance

Projet annuel basé sur l'article "Solvency II solvency capital requirement for life insurance companies based on expected shortfall" de Tim J. Boonen publié en Octobre 2017.

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

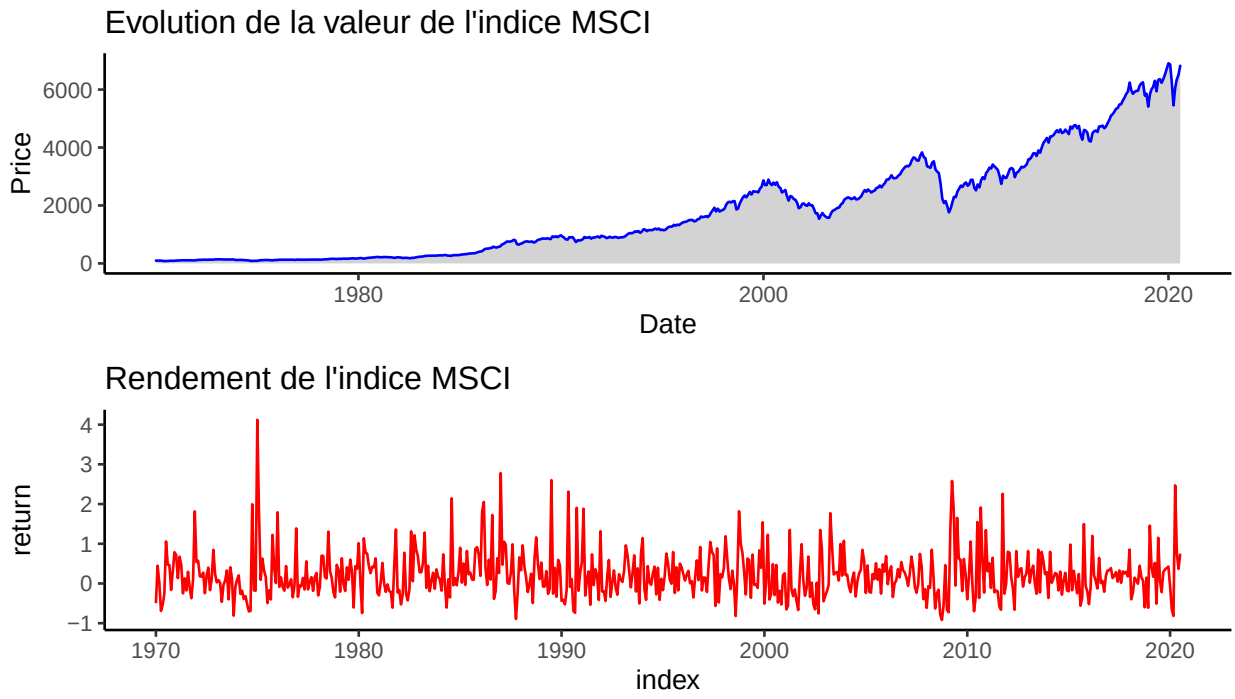
2. MODELE DE L'ARTICLE : ESPECTED SHORTFALL POUR LA CALIBRATION DES CHOCS DE CALCUL DU SCR (CSR)

DESCRIPTION

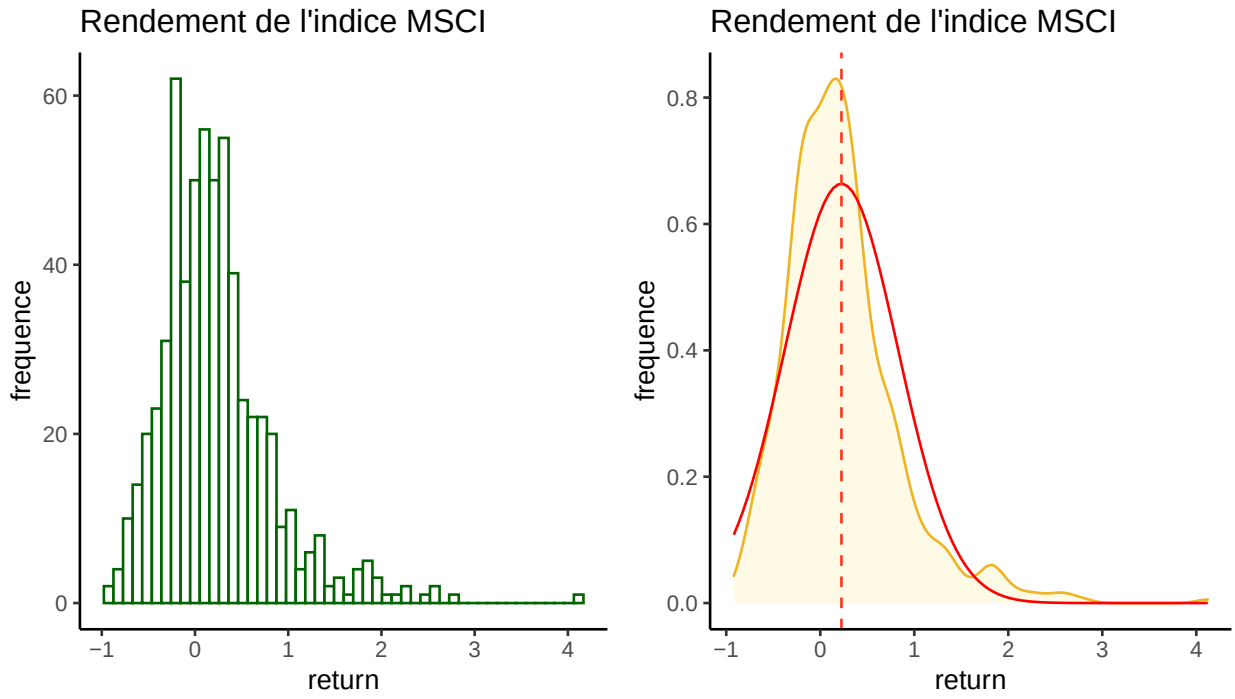
MODELE DE CALIBRATION DES CHOCS DE CAPITAL DE SOLVABILITE REQUIS

CALIBRATION DU CHOC SUR LES ACTIONS

Calibration du choc scr sur les actions



Distribution des rendements



Value at risque historique sur les données de rendements annualisées

	x
0%	-0.9198
0.05%	-0.9198
0.5%	-0.8180
1%	-0.7533
2.5%	-0.6700
50%	0.1469
97.5%	1.8150
99%	2.2581
99.5%	2.5818
99.95%	4.1217
100%	4.1217

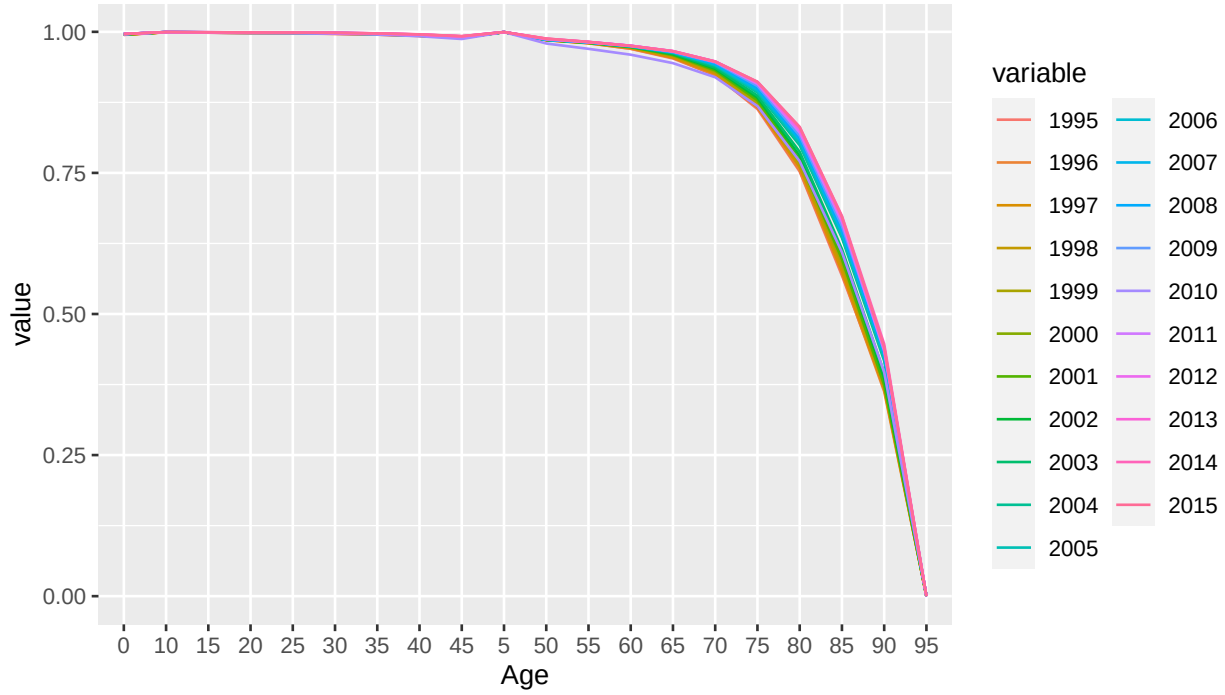
Value at risque d'une loi normale théorique

```
##  [1]    -Inf -1.7528 -1.3232 -1.1732 -0.9530  0.2252  1.4034  1.6237  1.7737
## [10]  2.2033     Inf
```

```
## [1] -0.8779
```

CALIBRATION DU CHOC SUR LES TAUX

CALIBRATION DU CHOC SUR LA LONGEVITE



3. THEORIE DES VALEURS EXTREMES POUR LA CALIBRATION DES CHOCS

CONCLUSION

REFERENCES

ANNEXES avec codes, figures en plus etc.).

packages R

articles