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Comparing Solvency II and Life and General Insurance Capital approaches to capital determination of a life portfolio in the presence of stress scenarios

[Tan, Kangjing; Bruhn, Aaron. Annals of Actuarial Science; Cambridge Vol. 13, Iss. 1, \(Mar 2019\): 36-66.](#)

DOI:10.1017/S1748499518000027

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