

Course Descriptions Exchange 2015-2016

Course Title Actuarial Modelling
 Course Code EBC2124
 ECTS Credits 6,5
 Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	11-4-2016	3-6-2016	X		X		

Level Advanced

Coordinator Eric Beutner For more information: e.beutner@maastrichtuniversity.nl

Language of instruction English

Goals The students learn how to extend their existing theoretical and methodological knowledge by working on a small scale research case/project related to actuarial sciences that will form the basis of the bachelor thesis.

Description Various problems from actuarial sciences such as multiple life insurance, multiple decrement models, crude hazard rate, identifiability issues related to competing risk models, Lexis diagram, population models etc. are proposed to the students that will work on a small scale research project (literature overview, empirical or theoretical analysis, model building and solving, ...) under the supervision of a staff member.

Literature Research articles.

Prerequisites First two years of the Econometrics and OR bachelor program, in particular Mathematics, Probability Theory, and Mathematical Statistics. Actuarial courses form block 4 and 5 of year 3 are helpful, but not required.

Teaching methods PBL / Presentation / Assignment

Assessment methods Final Paper / Participation

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation

Bachelor Econometrics and Operations Research	Actuarial Electives
Bachelor Econometrics and Operations Research	Year 3 Compulsory Courses
SBE Exchange Bachelor	Bachelor Exchange Courses
SBE Exchange Master	Bachelor Exchange Courses
SBE Non Degree Courses	Bachelor Courses