

Course Descriptions NonDegree 2015-2016

Course Title	Actuarial Statistics																
Course Code	EBC2125																
ECTS Credits	6,5																
Assessment	Whole/Half Grades																
Period	<table border="1"> <thead> <tr> <th>Period</th> <th>Start</th> <th>End</th> <th>Mon</th> <th>Tue</th> <th>Wed</th> <th>Thu</th> <th>Fri</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>11-4-2016</td> <td>3-6-2016</td> <td>X</td> <td></td> <td>X</td> <td></td> <td></td> </tr> </tbody> </table>	Period	Start	End	Mon	Tue	Wed	Thu	Fri	5	11-4-2016	3-6-2016	X		X		
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5	11-4-2016	3-6-2016	X		X												
Level	Advanced																
Coordinator	Hans Peters For more information:h.peters@maastrichtuniversity.nl																
Language of instruction	English																
Goals	See course contents.																
Description	This course is an Actuarial elective. This course treats the basics of actuarial risk theory, in particular : utility theory and (re-)insurance, individual and collective loss models, ruin theory, and premium principles.																
Literature	Kaas R., M. Goovaerts, J. Dhaeneand M. Denuit, Modern Actuarial Risk Theory, Springer (2009).																
Prerequisites	Level of first two years of the Econometrics and OR bachelor program, in particular Mathematics, Probability Theory, and Mathematical Statistics.																
Teaching methods	PBL / Lecture / Assignment																
Assessment methods	Participation / Written Exam																
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	<table border="0"> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Actuarial Electives</td> </tr> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Year 3 Compulsory Courses</td> </tr> <tr> <td>SBE Exchange Bachelor</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Exchange Master</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Non Degree Courses</td> <td>Bachelor Courses</td> </tr> </table>	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						
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