

Course Descriptions Exchange 2016-2017

Course Title Actuarial Statistics

Course Code EBC2125

ECTS Credits 6,5

Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	18-4-2017	9-6-2017	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). An earlier edition of this book will be used.

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

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