

Course Descriptions NonDegree 2016-2017

Course Title Topics in Computational Actuarial Methods

Course Code EBS4020

ECTS Credits 4,0

Assessment Pass / Fail

Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	3	16-1-2017	27-1-2017	-				

Level Advanced

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

Language of instruction English

Goals To provide an understanding of mathematical models useful in actuarial science and their implementation.

Description The goal of the course is to become familiar with mathematical models in actuarial science, their applications and, in particular, their implementation. Students learn, for example, how statistical packages can be used to handle large data sets and/or how statistical packages can be used to validate premium calculations.

Literature Research articles and slides of the course.

Prerequisites Probability Theory and Mathematical Statistics.

Teaching methods PBL / Lecture / Groupwork

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

Master Econometrics and OR	Actuarial Science
Master Econometrics and OR	Econometrics & OR Skill
SBE Exchange Master	Master Exchange Skills
SBE Non Degree Courses	Master Skills