

Course Descriptions Master 2017-2018

Course Title Topics in Computational Actuarial Methods

Course Code EBS4020

ECTS Credits 4,0

Assessment None

| Period | Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|--------|--------|-----------|-----------|-----|-----|-----|-----|-----|
| | 3 | 15-1-2018 | 26-1-2018 | C | | | | |

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 |