

## Course Descriptions Exchange 2019-2020

Course Title Actuarial Statistics  
Course Code EBC2125  
ECTS Credits 6,5  
Assessment None

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	14-4-2020	5-6-2020	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	Year 3 Elective Course(s)
	SBE Exchange Bachelor	Bachelor Exchange Courses
	SBE Exchange Master	Bachelor Exchange Courses
	SBE Non Degree Courses	Bachelor Courses