

Course Descriptions Bachelor 2021-2022

Course Title	Actuarial Modelling							
Course Code	EBC2124							
ECTS Credits	6,5							
Assessment	Whole/Half Grades							
Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	5	11-4-2022	3-6-2022	X		X		
Level	Advanced							
Coordinator	Andre Berger For more information:a.berger@maastrichtuniversity.nl							
Language of instruction	English							
Goals	<p>The students learn how to extend their existing theoretical and methodological knowledge by working on a small scale research case/project related to actuarial sciences that will form the basis of the bachelor thesis.</p> <p>In order to write your bachelor thesis in Econometrics & OR, you have to register for this course (EBC2124) or for EBC2151 in period 5, and for the skills course EBS2044 in period 6.</p>							
Description	Various problems from actuarial sciences such as multiple life insurance, multiple decrement models, crude hazard rate, identifiability issues related to competing risk models, Lexis diagram, population models etc. are proposed to the students that will work on a small scale research project (literature overview, empirical or theoretical analysis, model building and solving, ...) under the supervision of a staff member.							
Literature	Research articles.							
Prerequisites	<p>TRANSITIONAL REGULATION (EBC2124):</p> <p>* Repeat students can follow courses EBC2124, EBC2151 and EBS2044 in academic year 2021/22.</p> <p>* For these courses, there are exam only possibilities in academic year 2022/23.</p> <p>* From academic year 2023/24 onwards repeat students have to follow EBT0003.</p> <p>PREREQUISITES (EBC2124):</p> <p>First two years of the Econometrics and OR bachelor program, in particular Mathematics, Probability Theory, and Mathematical Statistics. Actuarial courses form block 4 and 5 of year 3 are helpful, but not required.</p>							
Teaching methods	PBL / Presentation / Assignment							
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	Transitional Regulations				See prerequisites			