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| Course Title | Actuarial Modelling | | | | | | | |
| Course Code | EBC2124 | | | | | | | |
| ECTS Credits | 6,5 | | | | | | | |
| Assessment | None | | | | | | | |
| Period | Period | Start | End | Mon | Tue | Wed | Thu | Fri |
| | 5 | 15-4-2019 | 7-6-2019 | X | | X | | |
| Level | Advanced | | | | | | | |
| Coordinator | Eric Beutner For more information:e.beutner@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 | <p>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.</p> | | | | | | | |
| Literature | Research articles. | | | | | | | |
| Prerequisites | 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. | | | | | | | |
| 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 | 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 | | | |