Course Descriptions None 2016-2017

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	18-4-2017	9-6-2017	X		X		

Level	Advanced
Coordinator	Eric Beutner For more information:e.beutner@maastrichtuniversity.nl
Language of instruction	English
Goals	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.
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	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