

Course Descriptions None 2018-2019

Course Title	Actuarial Modelling																
Course Code	EBC2124																
ECTS Credits	6,5																
Assessment	None																
Period	<table border="1"> <thead> <tr> <th>Period</th> <th>Start</th> <th>End</th> <th>Mon</th> <th>Tue</th> <th>Wed</th> <th>Thu</th> <th>Fri</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>15-4-2019</td> <td>7-6-2019</td> <td>X</td> <td></td> <td>X</td> <td></td> <td></td> </tr> </tbody> </table>	Period	Start	End	Mon	Tue	Wed	Thu	Fri	5	15-4-2019	7-6-2019	X		X		
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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	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	<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> <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	<table border="0"> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Actuarial Electives</td> </tr> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Year 3 Compulsory Courses</td> </tr> <tr> <td>SBE Exchange Bachelor</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Exchange Master</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Non Degree Courses</td> <td>Bachelor Courses</td> </tr> </table>	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						
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