

## Course Descriptions None 2020-2021

Course Title	Actuarial Statistics																
Course Code	EBC2125																
ECTS Credits	6,5																
Assessment	Whole/Half Grades																
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>12-4-2021</td> <td>28-5-2021</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	12-4-2021	28-5-2021	X		X		
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5	12-4-2021	28-5-2021	X		X												
Level	Advanced																
Coordinator	Dries Vermeulen For more information:d.vermeulen@maastrichtuniversity.nl																
Language of instruction	English																
Goals	See course contents.																
Description	<p>PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. THE INFORMATION PROVIDED HERE IS BASED ON THE COURSE SETUP PRIOR TO THE CORONAVIRUS CRISIS. AS A CONSEQUENCE OF THE CRISIS, COURSE COORDINATORS MAY BE FORCED TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS. 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.</p>																
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 <a href="http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM">http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM</a>																
This course belongs to the following programme / specialisation	<table border="0"> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Year 3 Elective Course(s)</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	Year 3 Elective Course(s)	SBE Exchange Bachelor	Bachelor Exchange Courses	SBE Exchange Master	Bachelor Exchange Courses	SBE Non Degree Courses	Bachelor Courses								
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