Course Descriptions None 2020-2021

Course Title	Actuarial Statistics
Course Code	EBC2125
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
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	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.
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 http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM

This course belongs to the following programme / specialisation

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