

Course Descriptions None 2026-2027

Course Title Actuarial Mathematics
 Course Code EBC2122
 ECTS Credits 6,5
 Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
4	1-2-2027	25-3-2027					

Level Advanced
 Coordinator Marc Schröder For more information:m.schroder@maastrichtuniversity.nl

Language of instruction English
 Goals See course contents.

Description The principal aim of this course is to provide students with a solid grounding in the subject of life insurance and life annuity (including pension) contracts. This subject arises through a fusion of compound interest theory with probability theory and provides the mathematical framework necessary for analysing such contracts. Having developed this framework, we can address issues such as how to determine the premium that should be charged for a certain life insurance contract.

Literature "Fundamentals of Actuarial Mathematics" by Promislow

Prerequisites First two years of the Econometrics and OR bachelor program, in particular Mathematics, Probability Theory, and Mathematical Statistics.

Transitional Regulations
 <div class="trreg"><ul class="trcohorts">Bachelor Econometrics and Operations Research [2025-2026 and earlier]In 2026-2027 and 2027-2028 exam/resit opportunities are offered.In 2028-2029, the course is cancelled.<p>Note that from 2026-2027 onwards, EBC2208 "Actuarial Sciences" is offered as a replacement course.</p><table><col style="width: 200px;"><col style="width: 120px;"><col style="width: 120px;"><thead><tr><th>Academic Year</th><th>Education</th><th>Exam/Resit</th><th>Replacement(s)</th></tr></thead><tbody><tr><td><td> </td><td>X</td><td>EBC2208 "Actuarial Sciences"</td></tr><tr><td>2028-2029</td><td> </td><td> </td><td> </td></tr></tbody></table></div>

Teaching methods PBL / Presentation / Groupwork

Assessment methods 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	In transition - Year 3 Disciplinary Courses
	Bachelor Econometrics and Operations Research	In transition - Year 3 Elective Courses
	SBE Exchange Bachelor	Cancelled
	SBE Non Degree Courses	Cancelled