Course Descriptions None 2026-2027

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	12-4-2027	4-6-2027					

Level	Advanced
Coordinator	Dries Vermeulen For more information:d.vermeulen@maastrichtuniversity.nl
Language of instruction	English
Goals	See course contents.
Description	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.
Transitional Regulations	<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. Note that from 2026-2027 onwards, EBC2208 "Actuarial Sciences" is offered as a replacement course. <table><col style="width: 200px;"><col style="width: 120px;"><col style="width: 120px;"><col><thead><tr><th>Academic Year</th><th>Education</th><th>Exam/Resit</th><th>Replacement(s)</th></tr></thead><tbody><tr><td>2026-2027 - 2027-2028</td><td> </td><td>X</td><td>EBC2208 "Actuarial Sciences"</td></tr><tr><td>2028-2029</td><td> </td><td> </td><td>EBC2208 "Actuarial Sciences"</td></tr></tbody></table>
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	In transition - Year 3 Elective Courses