

Course Descriptions None 2026-2027

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

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 <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>26-2027 - 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></div>

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
	SBE Exchange Bachelor	Cancelled
	SBE Non Degree Courses	Cancelled