Course Descriptions Bachelor 2020-2021

Course Title	Actuarial Modelling
Course Code	EBC2124
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	12-4-2021	28-5-2021	X		X		

Level	Advanced
Coordinator	Andre Berger For more information:a.berger@maastrichtuniversity.nl
Language of instruction	English
Goals	The students learn how to extend their existing theoretical and methodological knowledge by working on a small scale research case/project related to actuarial sciences that will form the basis of the bachelor thesis. In order to write your bachelor thesis in Econometrics & OR, you have to register for this course (EBC2124) or for EBC2151 in period 5, and for the skills course EBS2044 in period 6.
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. Various problems from actuarial sciences such as multiple life insurance, multiple decrement models, crude hazard rate, identifiability issues related to competing risk models, Lexis diagram, population models etc. are proposed to the students that will work on a small scale research project (literature overview, empirical or theoretical analysis, model building and solving, ...) under the supervision of a staff member.
Literature	Research articles.
Prerequisites	First two years of the Econometrics and OR bachelor program, in particular Mathematics, Probability Theory, and Mathematical Statistics. Actuarial courses form block 4 and 5 of year 3 are helpful, but not required.
Teaching methods	PBL / Presentation / Assignment
Assessment methods	Final Paper / Participation
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	Thesis	
Bachelor Econometrics and Operations Research	Year 3 Elective Course(s)	