

Course Descriptions Bachelor 2022-2023

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|---|--|-----------|----------|-------------------|-----|-----|-----|-----|
| Course Title | Actuarial Modelling | | | | | | | |
| Course Code | EBC2124 | | | | | | | |
| ECTS Credits | 6,5 | | | | | | | |
| Assessment | Whole/Half Grades | | | | | | | |
| Period | Period | Start | End | Mon | Tue | Wed | Thu | Fri |
| | 5 | 17-4-2023 | 9-6-2023 | | | | | |
| Level | Advanced | | | | | | | |
| Coordinator | Andre Berger For more information:a.berger@maastrichtuniversity.nl | | | | | | | |
| Language of instruction | English | | | | | | | |
| Goals | <p>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.</p> <p>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.</p> | | | | | | | |
| Description | <p>PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. A RE-EMERGENCE OF THE CORONAVIRUS AND NEW COUNTERMEASURES BY THE DUTCH GOVERNMENT MIGHT FORCE COORDINATORS 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.</p> <p>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.</p> | | | | | | | |
| Literature | Research articles. | | | | | | | |
| Prerequisites | <p>This course is in transition.</p> <p>The following rule applies to bachelor Econometrics and Operations Research students who started the third year prior to academic year 2021/22. TRANSITIONAL REGULATION (EBC2124): Students who did not pass EBC2124 can follow the "exam only" option in academic year 2022-2023. As from academic year 2023-2024 and later, students will have to follow the new educational unit Bachelor Thesis Econometrics and Operations Research (EBT0003).</p> <p>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.</p> | | | | | | | |
| 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 | Transitional Regulations | | | See prerequisites | | | | |