

Course Descriptions Exchange 2023-2024

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	15-4-2024	7-6-2024	X		X		
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.							
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				Year 3 Elective Course(s)			
	SBE Exchange Bachelor				Bachelor Exchange Courses			
	SBE Exchange Master				Bachelor Exchange Courses			
	SBE Non Degree Courses				Bachelor Courses			