UNIVERSITAS GADJAH MADA
Faculty of Mathematics and Natural Sciences
Mathematics Department
Sekip Utara Bulaksumur Yogyakarta 55281 Telp: +62 274 552243 Fax: +62 274 555131 Email: stat.fmipa@ugm.ac.id Website: http://s1stat.fmipa.ugm.ac.id/

Undergraduate Program in Statistics
Telp : +62 274 552243
Email : stat.fmipa@ugm.ac.id; kaprodi-s1-statistika.mipa@ugm.ac.id
sekprodi-s1-statistika.mipa@ugm.ac.id
Website : http://s1stat.fmipa.ugm.ac.id/

MODULE HANDBOOK

Module name	Pengantar Teori Risiko Aktuaria 2 (Introduction to Actuarial Risk Theory 2)
Module level, if applicable	Bachelor
Code, if applicable	MMS-3434
Subtitle, if applicable	-
Courses, if applicable	-
Semester(s) in which the module is taught	6^{th} Semester
Person responsible for the module	
Lecture(s)	Danang Teguh Qoyyimi, M.Sc., Ph.D.
Language	Bahasa Indonesia
Classification within the Curriculum	~~Compulsory course~~/ Elective Studies
Teaching format /class hours per week during the semester:	3 hours lecture
Workload	3 hours lectures,6 hours individual study, 14 weeks per semester, and total 126 hours a semester
Credit points	3
Requirements	MMS-3432
Module objectives/intended learning outcomes	By the end of this course, students should be able to: CO1 Apply the estimation method in actuarial cases CO2 Apply bayesian method in estimation CO3 Calculate premium using credibility theory
Content	1. Review on mathematical statistics 2. Estimation for complete data 3. Estimation for modified data 4. Frequentis estimation 5. Bayesian estimation 6. Model selection 7. Credibility theory This course will train the student in both knowledge and application setting but give more portion to the knowledge.
Study and xamination requirements and forms of examination	The weight of assignments will be as follows: i. Quiz, homework 10% ii. Group discussion 15% iii. Mid semester exam 35% iv. Final exam 40% Grade scale: A $85 \leq$ score A/B $75 \leq$ score < 85 B $60 \leq$ score < 75 B/C $50 \leq$ score < 60 C $40 \leq$ score < 50 D $20 \leq$ score < 40 E score < 20

Media employed	Slides and LCD projectors, blackboards
Reading List	1. Klugman, S. A., Panjer, H. H., dan Willmot G. E. (2012), *Loss Model: From Data to Decision* 4th edition, Wiley 2. Kaas, R., Goovaerts, M., Dhaene, J., Denuit, M. (2008), *Modern Actuarial Risk Theory: Using R*, Springer.

CO and PLO mapping

	PLO 1	PLO 2	PLO 3	PLO 4	PLO 5	PLO 6	PLO 7
CO 1	x						
CO 2		x					
CO 3				x			