

**CURRICULUM**  
**MP “PROBABILITY, ACTUARIAL SCIENCES AND STATISTICS”**  
**APPLIED MATHEMATICS**

<i>Courses</i>	<i>ECTS-credits</i>	<i>Number of classes</i>	
		<i>total</i>	<i>per week</i>
<b><i>I semester</i></b>			
<b>Probability theory and mathematical statistic</b>	<b>11</b>	<b>60</b>	<b>2+2+0</b>
<b>Introduction in actuarial mathematics</b>	<b>7</b>	<b>30</b>	<b>2+0+0</b>
Introduction in functional analysis	7,5	45	3+0+0
Optimal control	5	30	2+0+0
Game theory	5	30	2+0+0
Measure Theory and Integration(Lebegue integral)	7	30	2+0+0
Introduction in Biostatistics	5	30	1+1+0
<b><i>II semester</i></b>			
<b>Applied Statistics</b>	<b>6</b>	<b>60</b>	<b>2+0+2</b>
<b>Random processes</b>	<b>7</b>	<b>45</b>	<b>1+2+0</b>
<b>Actuarial Mathematics</b>	<b>7</b>	<b>30</b>	<b>2+0+0</b>
Mortality models	6	30	2+0+0
Stochastic numerical methods and simulations	5	60	2+2+0
Investments and assets management	5	60	2+2+0
Statistical methods in actuarial sciences	5	60	2+2+0
Time series	5	30	2+0+0
Models in social sciences	5	60	2+0+2
Statistical methods in Bioinformatics	5	60	2+2+0
Biostatistics	7	60	2+2+0
<b><i>III semester</i></b>			
<b>Probability theory 2</b>	<b>7</b>	<b>60</b>	<b>2+2+0</b>
<b>Mathematical statistics 2</b>	<b>4</b>	<b>30</b>	<b>2+0+0</b>
Financial models with market shocks	5	30	2+0+0
Probability Methods in Combinatorics	4	30	2+0+0
Design of experiments	5	60	2+0+2
Linear models with R	5	60	2+0+2
Branching processes	5	30	2+0+0
<b><i>IV semester</i></b>			
Renewal processes	4	30	2+0+0
Stochastic processes 2	6	60	2+2+0
Generalized linear models and models of extremes	5	30	2+0+0
Seminar on mathematical modeling in finance	5	30	0+2+0
Seminar on Probability and Statistics	5	30	0+2+0
Internship	5		
<b>Diploma Thesis</b>	<b>15</b>		