

5.0 credits	30.0 h + 0.0 h	1q
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Teacher(s) :	Platten Isabelle ;
Language :	Français
Place of the course	Mons
Prerequisites :	MGEST1219 FINANCE
Main themes :	<p>This course provides students with a framework :</p> <ul style="list-style-type: none"> - to understand the fundamental concepts of derivative products (forward and futures, swaps, options); - to develop the necessary skills used in valuing derivative contracts (Ito's process, risk neutral valuation); - to understand a wide variety of issues related to risk management and investment decisions using derivatives.
Aims :	<p>At the end of this course, students will be able to:</p> <ul style="list-style-type: none"> - Describe and interpret the general features of basic types of derivative securities, such as forward and futures contracts, swaps, options, and basic structured products. - Apply the No Arbitrage Principle to price derivatives in an efficient financial market. - Price derivative securities using mathematical models and numerical methods. - Design optimal strategies to use derivative instruments for financial risk management and for financial engineering. <p><i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i></p>
Cycle and year of study :	<p>> Master [60] in Management > Master [120] in Management > Master [120] in Business Engineering > Master [120] in Management > Master [120] in Business engineering</p>
Faculty or entity in charge:	BLSM