

5.0 credits	30.0 h	1q
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Teacher(s) :	Van Oppens Hervé ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	Main theme is asset pricing. Particular assets such as swaps, forwards, futures and options are studied in the course.
Aims :	<p>Understand how financial assets are priced on the markets.</p> <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>
Content :	<p>Summary, content and methods</p> <p>Pricing based of arbitrage are analysed. Essentially for swaps, futures and options. A specific attention will be given to interest rates instruments and the way they are traded on the market.</p> <p>Content</p> <ul style="list-style-type: none"> Arbitrage Interest rates model Bonds valuation Swaps, forwards and futures pricing Options pricing <p>Methods</p> <ul style="list-style-type: none"> In-class activities <ul style="list-style-type: none"> - Lectures - Exercices/PT - Problem based learning At home activities <ul style="list-style-type: none"> - Readings to prepare the lecture - Exercices to prepare the lecture - Paper work

<p>Other infos :</p>	<p>Prerequisites :good level and financial accounting and in financial mathematics</p> <p>Evaluation : Class participation and oral examination, in French</p> <p>Support : Documents provided through icampus</p> <p>References : Provided in the course's presentation</p> <p>Internationalisation <input checked="" type="checkbox"/> international content (the content is universal)</p> <p>Corporate features</p> <p>Skills <input checked="" type="checkbox"/> team work <input checked="" type="checkbox"/> individual autonomy <input checked="" type="checkbox"/> problem solving <input checked="" type="checkbox"/> critical thinking <input checked="" type="checkbox"/> assertiveness</p> <p>Techniques and tools for teaching and learning <input checked="" type="checkbox"/> IT tools <input checked="" type="checkbox"/> Internet work <input checked="" type="checkbox"/> modelling <input checked="" type="checkbox"/> simulation <input checked="" type="checkbox"/> quantitative methods <input checked="" type="checkbox"/> mathematics</p>
<p>Cycle and year of study :</p>	<p>> Master of arts in Business engineering > Master [120] in Management</p>
<p>Faculty or entity in charge:</p>	<p>CLSM</p>