UCL Université catholique de Louvain

LINMA2725

2015-2016

Financial mathematics

5.0 credits	30.0 h + 22.5 h	1q

Teacher(s) :	Devolder Pierre ;
Language :	Français
Place of the course	Louvain-la-Neuve
Inline resources:	> http://icampus.uclouvain.be/claroline/document/document.php?cidReset=true&cidReq=INMA2725
Aims :	*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".*
Content :	-- Intro : risk-free asset -- Part 1 : portfolio theory -- Part 2 : dynamic risk asset -- Part 3 : stochastic calculus -- Part 4 : continuous-time asset pricing -- Part 5 : optimal investment strategy
Bibliography :	Capinski / Zastawniak : Mathematics for Finance (Springer, 2003) Wiersena : Brownian Motion Calculus (Wiley, 2008)
Faculty or entity in charge:	MAP

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Actuarial Science	ACTU2M	5	-	
Master [120] in Statistics: General	STAT2M	5	-	
Master [120] in Mathematical Engineering	MAP2M	5	-	
Master [120] in Mathematics	MATH2M	5	-	