




5 credits

30.0 h + 22.5 h

Q1

Teacher(s)	Devolder Pierre ;
Language :	French
Place of the course	Louvain-la-Neuve
Aims	<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>
Content	<ul style="list-style-type: none"> • 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
Inline resources	https://moodleucl.uclouvain.be/course/view.php?id=10317
Bibliography	Capinski / Zastawniak : Mathematics for Finance (Springer, 2003) Wiersena : Brownian Motion Calculus (Wiley, 2008)
Faculty or entity in charge	MAP

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
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		