



5 crédits	30.0 h	Q1
-----------	--------	----

Enseignants	Colmant Bruno ;Grégoire Philippe ;Nguyen Anh ;
Langue d'enseignement	Anglais
Lieu du cours	Louvain-la-Neuve
Préalables	<ul style="list-style-type: none"> • Econometrics, Finance and Fundamental mathematical and statistical concepts. Concepts covered in courses such as the ones listed below should be known. • Econométrie [LECGE1316] • Mathématiques en économie et gestion I [LECGE1112] • Mathématiques en économie et gestion II [LECGE1230] • Statistique en économie et gestion I [LECGE1114] • Statistique en économie et gestion II [LECGE1224] • Finance [LECGE1332]
Thèmes abordés	<p>The course will cover the following topics:</p> <ul style="list-style-type: none"> • Portfolio theory • CAPM • APT • Market efficiency • Capital structure, dividends • Derivative products and Option pricing in discrete time • Real options analysis
Acquis d'apprentissage	<p>On successful completion of this program, each student will acquire the following skills:</p> <ol style="list-style-type: none"> 1 • A scientific and systematic approach: Analyze and resolve problems in multidisciplinary and complex management situations using a scientific and systematic approach • Communication and interpersonal skills: Communicate, converse effectively and convincingly with the stakeholders <p>-----</p> <p><i>La contribution de cette UE au développement et à la maîtrise des compétences et acquis du (des) programme(s) est accessible à la fin de cette fiche, dans la partie « Programmes/formations proposant cette unité d'enseignement (UE) ».</i></p>
Modes d'évaluation des acquis des étudiants	<p>Continuous evaluation</p> <ul style="list-style-type: none"> • Date: before and after each course • Type of evaluation: tests, quizz, homeworks, use of Mylab • Comments: Mylab/Finance is Compulsory for this course. The cost of the license is 26.56 €/student. It is the responsibility of the student. <p>Evaluation week</p> <ul style="list-style-type: none"> • Oral: No • Written: Yes - 2 hours • Unavailability or comments: The written examination represents 30% of the final mark. In September it lasts 3 hours and represents 70% of the note. <p>Examination session</p> <ul style="list-style-type: none"> • Oral: • Written: • Unavailability or comments:
Méthodes d'enseignement	<ul style="list-style-type: none"> • In-class lectures. • Online forums. • Teamwork assignments
Contenu	<ul style="list-style-type: none"> • Introduction and Recap fundamentals • Bloomberg sessions • Portfolio theory, CAPM, APT • Market efficiency • Capital structure, dividends • Derivatives products and option pricing in discrete time

	<ul style="list-style-type: none"> • Real options analysis
Bibliographie	<p>Slides based on the two main reference books of the course</p> <p>READINGS :</p> <ul style="list-style-type: none"> • Finance : A Quantitative Introduction by Nico Van der Wijst (Cambridge University press, 2013). Chapters selected for this course: 1,2,3,4,5,7,9 • Investments 10E (Global Edition) by Bodie, Kane and Markus (McGraw Hill, 2014) chapters selected for this course: 5,6,7,8,9,10,11,13,20,21
Faculté ou entité en charge:	CLSM

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage
Master [120] en sciences actuarielles	ACTU2M	5		
Master [120] en sciences de gestion	GEST2M	5		
Master [120] en sciences de gestion	GESM2M	5		