



Due to the COVID-19 crisis, the information below is subject to change, in particular that concerning the teaching mode (presential, distance or in a comodal or hybrid format).

7 credits	45.0 h + 15.0 h	Q1
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Teacher(s)	Devolder Pierre ;
Language :	French
Place of the course	Louvain-la-Neuve
Aims	<p>The aim of this course is to present the basic methods of financial deterministic mathematics. At the end of the course, the students must be able to price simple financial products and manage the risks associated with different interest rates.</p> <p>1</p> <p>-----</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>
Bibliography	<p>Livre de référence :</p> <ul style="list-style-type: none"> <li>• Devolder, P., Fox, M., Vaguener, F. (2018). Mathématiques Financières – 3<sup>e</sup> édition- Pearson.</li> </ul> <p>Livre additionnel (optionnel) :</p> <ul style="list-style-type: none"> <li>• Berk, J. DeMarzo P. (2017). Finance d'entreprise – 4<sup>e</sup> édition – Pearson</li> </ul>
Faculty or entity in charge	LSBA

<b>Programmes containing this learning unit (UE)</b>				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Mathematics	<a href="#">MATH2M</a>	7		
Master [120] in Actuarial Science	<a href="#">ACTU2M</a>	7		
Master [120] in Mathematical Engineering	<a href="#">MAP2M</a>	7		