UCLouvain

# lactu2170

*2021*

# STOCHASTIC FINANCE

| 5.00 credits | 30.0 h | Q2 |
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| Teacher(s) | Hainaut Donatien ; |
| Language : | French |
| Place of the course | Louvain-la-Neuve |
| Learning outcomes | |
| Bibliography | Les transparents disponibles via moodle se basent principalement sur<br>Options, futures and other derivatives. J.C. Hull (Pearson).<br>Interest Rate Models - Theory and Practice: With Smile, Inflation and Credit. Brigo D. Mercurio F. (Springer).<br>Stochastic calculus for finance (vol 1 ,2) Shreve S ( Springer)<br>Martingales Methods in Financial Modelling. Musiela M. Rutkowski M. (Springer)<br>Introduction to Stochastic calculus applied to finance. Lamberton D. Lapeyre B. (Chapman&Hall) |
| Faculty or entity in charge | LSBA |

## Programmes containing this learning unit (UE)

| Program title | Acronym | Credits | Prerequisite | Learning outcomes |
|---|---|---|---|---|
| Master [120] in Data Science Engineering | DATE2M | 5 | | |
| Master [120] in Mathematics | MATH2M | 5 | | |
| Master [120] in Data Science: Information Technology | DATI2M | 5 | | |
| Master [120] in Actuarial Science | ACTU2M | 5 | | |
| Master [120] in Mathematical Engineering | MAP2M | 5 | | |