




5.00 credits

30.0 h + 22.5 h

Q1

Teacher(s)	Devolder Pierre ;
Language :	French
Place of the course	Louvain-la-Neuve
Learning outcomes	
Content	<ul style="list-style-type: none"> <li>• Intro : risk-free asset</li> <li>• Part 1 : portfolio theory</li> <li>• Part 2 : dynamic risk asset</li> <li>• Part 3 : stochastic calculus</li> <li>• Part 4 : continuous-time asset pricing</li> <li>• Part 5 : optimal investment strategy</li> </ul>
Inline resources	<a href="https://moodleucl.uclouvain.be/course/view.php?id=10317">https://moodleucl.uclouvain.be/course/view.php?id=10317</a>
Bibliography	<p>Capinski / Zastawniak : Mathematics for Finance (Springer, 2003)</p> <p>Wiersena : Brownian Motion Calculus (Wiley, 2008)</p>
Faculty or entity in charge	MAP

<b>Programmes containing this learning unit (UE)</b>				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Statistics: General	<a href="#">STAT2M</a>	5		
Master [120] in Mathematics	<a href="#">MATH2M</a>	5		
Master [120] in Actuarial Science	<a href="#">ACTU2M</a>	5		
Master [120] in Mathematical Engineering	<a href="#">MAP2M</a>	5		