




7.00 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 |
| Learning outcomes | <p>At the end of this learning unit, the student is able to :</p> <p>1 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> |
| Bibliography | <p>Livre de référence :</p> <ul style="list-style-type: none"> • Devolder, P., Fox, M., Vaguener, F. (2018). Mathématiques Financières – 3^e édition- Pearson. <p>Livre additionnel (optionnel) :</p> <ul style="list-style-type: none"> • Berk, J. DeMarzo P. (2017). Finance d'entreprise – 4^e édition – Pearson |
| Faculty or entity in charge | LSBA |

| Programmes containing this learning unit (UE) | | | | |
|--|------------------------|---------|--------------|---|
| Program title | Acronym | Credits | Prerequisite | Learning outcomes |
| Master [120] in Mathematics | MATH2M | 7 | |  |
| Master [120] in Actuarial Science | ACTU2M | 7 | |  |
| Master [120] in Mathematical Engineering | MAP2M | 7 | |  |