

Faculté des sciences économiques, sociales et politiques

ESPO

ACTU2130

Mathématiques des marchés financiers

[45h] 4.5 credits

Teacher(s): Pierre Devolder

Language: french

Level: 2nd cycle course

Main themes

This course will deal with technical problems that are generally encountered in running a business. In this sense, the course will be informative.

However, the basic aim of the course is not to inform, but to train. It will seek to engender and promote among the students a cast of mind that will enable them in their professional lives to understand, and have control over, the technical aspects of problems.

Content and teaching methods

Content

Financial mathematics: A mathematics review, dates, duration, and the measurement of durations; simple interest; compound interest; pensions; funded schemes; loans.

Bonded debts: An analysis of various kinds of loans, how they are repaid, and a study of annuities.

Other credits in programs

ACTU21MS Première année du master en sciences actuarielles, à finalité (4.5 credits) Mandatory

spécialisée