



In view of the health context linked to the spread of the coronavirus, the methods of organisation and evaluation of the learning units could be adapted in different situations; these possible new methods have been - or will be - communicated by the teachers to the students.

7 credits

45.0 h + 15.0 h

Q1

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>-----</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		