UCLouvain

lactu2170

2019

STOCHASTIC FINANCE

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.

5 credits	30.0 h	Q2

Teacher(s)	Hainaut Donatien ;
Language :	French
Place of the course	Louvain-la-Neuve
Aims	*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".*
Bibliography	Les transparents disponibles via moodle se basent principalement sur ' Options, futures and other derivatives. J.C. Hull (Pearson). ' Interest Rate Models - Theory and Practice: With Smile, Inflation and Credit. Brigo D. Mercurio F. (Springer). ' Stochastic calculus for finance (vol 1 ,2) Shreve S (Springer) ' Martingales Methods in Financial Modelling. Musiela M. Rutkowski M. (Springer) ' 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	Aims
Master [120] in Mathematics	MATH2M	5		
Master [120] in Actuarial Science	ACTU2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		