UCLouvain

lactu2170

2020

STOCHASTIC FINANCE

Due to the COVID-19 crisis, the information below is subject to change, in particular that concerning the teaching mode (presential, distance or in a comodal or hybrid format).

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		