





5.00 credits

30.0 h

Q2

Teacher(s)	Hainaut Donatien ;
Language :	French
Place of the course	Louvain-la-Neuve
Learning outcomes	
Bibliography	<p>Les transparents disponibles via moodle se basent principalement sur</p> <p>Options, futures and other derivatives. J.C. Hull (Pearson).</p> <p>Interest Rate Models - Theory and Practice: With Smile, Inflation and Credit. Brigo D. Mercurio F. (Springer).</p> <p>Stochastic calculus for finance (vol 1 ,2) Shreve S (Springer)</p> <p>Martingales Methods in Financial Modelling. Musiela M. Rutkowski M. (Springer)</p> <p>Introduction to Stochastic calculus applied to finance. Lamberton D. Lapeyre B. (Chapman&Hall)</p>
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Mathematics	MATH2M	5		
Master [120] in Actuarial Science	ACTU2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		
Master [120] in Data Science Engineering	DATE2M	5		
Master [120] in Data Science: Information Technology	DATI2M	5		