

5.00 credits


30.0 h

Q2



This learning unit is not open to incoming exchange students!

Teacher(s)	Barbarin Jérôme ;
Language :	English > French-friendly
Place of the course	Louvain-la-Neuve
Prerequisites	<ul style="list-style-type: none"> • Mastery of English at the level of LANGL1330 course. • LACTU2170 Valorisation financière des engagements actuariels.
Main themes	Liquidity risk, interest rate risk, duration-convexity, immunization, interest rate derivatives, hedging strategies.
Learning outcomes	
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Actuarial Science	ACTU2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		