


5.00 credits

30.0 h + 22.5 h

Q1

Language :	French
Place of the course	Louvain-la-Neuve
Learning outcomes	
Content	<ul style="list-style-type: none"> • Intro : risk-free asset • Part 1 : portfolio theory • Part 2 : dynamic risk asset • Part 3 : stochastic calculus • Part 4 : continuous-time asset pricing • Part 5 : optimal investment strategy
Inline resources	https://moodleucl.uclouvain.be/course/view.php?id=10317
Bibliography	Capinski / Zastawniak : Mathematics for Finance (Springer, 2003) Wiersena : Brownian Motion Calculus (Wiley, 2008)
Faculty or entity in charge	MAP

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Statistics: General	STAT2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		