Inline resources	Moodle website
Bibliography	Les diapositives disponibles sur moodle peuvent être complétées si besoin par • Actuarial Mathematics for Life Contingent Risks. Dickson, D.C.M., Hardy, M.R., Waters, H.R. 2009, Cambridge University Press. • 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	Learning outcomes
Master [120] in Mathematics	MATH2M	7		🔍
Master [120] in Actuarial Science	7			