

FIN-599 Master project in Financial Engineering

Profs divers *

Cursus	Sem.	Type
Financial engineering	PME, PMH	Obl.

Language of English teaching Credits 30 Session Winter, Summer Semester Fall Oral Exam Workload 900h Weeks 900 weekly Project Number of positions

Summary

Research oriented project in Financial engineering which is carried out during a 25-week internship in the financial industry, and based on which the student writes a master thesis

Content

The master project in industry:

- Gives the opportunity to put into practice the academic knowledge acquired in MFE courses
- Allows to gain professional experience, to understand the organization, functioning and management of a company, and to develop interpersonal skills.
- Facilitates the transition between university and the first job

Learning Outcomes

By the end of the course, the student must be able to:

· Apply scientific, technical and organisational knowledge as appropriate to the context

Transversal skills

- Plan and carry out activities in a way which makes optimal use of available time and other resources.
- Set objectives and design an action plan to reach those objectives.
- Use a work methodology appropriate to the task.
- · Communicate effectively, being understood, including across different languages and cultures.
- · Manage priorities.
- Take feedback (critique) and respond in an appropriate manner.
- Access and evaluate appropriate sources of information.
- · Collect data.
- Make an oral presentation.
- · Write a literature review which assesses the state of the art.

Assessment methods

Master thesis, with final presentation followed by an oral test

Supervision

EPFL

Assistants

Yes