

## Studies Plan

### Mineur : Ingénierie financière 2024-25

Minor : Financial Engineering

Courses			Exam Session	Exam	Credit	
Language	Code	Section	Teacher			
E	<b>Advanced derivatives</b> FIN-503 IF		Perazzi	Win	During the semester	4
E	<b>Convex optimization</b> MGT-418 MTE		Kuhn	Win	Written	5
E	<b>Derivatives</b> FIN-404 IF		Hugonnier	Sum	Written	6
E	<b>Financial applications of blockchains and distributed ledgers</b> FIN-413 IF		Karyampas	Sum	During the semester	3
E	<b>Financial big data</b> FIN-525 IF		Challet	Win	During the semester	3
E	<b>Financial intermediation</b> FIN-420 IF		Fuster	Sum	During the semester	4
E	<b>Intelligent agents</b> CS-430 IN		Faltings	Win	During the semester	6
E	<b>Interest rate and credit risk models</b> FIN-416 IF		Filipovic	Win	Written	6
E	<b>Introduction to econometrics</b> MGT-581 MTE		Aklin	Win	Written	4
E	<b>Introduction to finance</b> FIN-401 IF		Morellec	Win	Written	6
E	<b>Investments</b> FIN-405 IF		Collin Dufresne	Sum	During the semester	6
E	<b>Machine learning in finance</b> FIN-407 IF		Malamud	Sum	Written	6
E	<b>Macroeconomics and monetary policy</b> FIN-424 IF		Fuster	Sum	Written	4
E	<b>Probability and stochastic calculus</b> FIN-415 IF		Perazzi	Win	Written	6
E	<b>Quantitative risk management</b> FIN-417 IF		Filipovic	Win	Written	4
E	<b>Time series</b> MATH-342 MA		Olhede	Sum	Written	5
E	<b>Venture capital</b> FIN-522 IF		Fahlenbrach	Win	Written	4