

The French text of this document (see next page) shall be deemed the authentic version, the English translation being intended for information purposes only.

2021-2022 **Financial Engineering
Disciplinary Minor**

**Financial Engineering Section
Minor Advisor: Prof. Rüdiger Fahlenbrach**

Lecturers, credits and course periods are subject to change.

89 credits

Courses already taken within the frame of the bachelor or master cannot be taken a second time in a minor

Code	Courses	Lecturers	Course catalogue	Semester			Credits	Period of courses	
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4	A	
FIN-472	Computational finance	Glau/Pulido/Pasricha/Goel	IF			MA3	5	A	
FIN-404	Derivatives	Hugonnier	IF		MA2		6		S
FIN-403	Econometrics	Fuster	IF	MA1			4	A	
FIN-413	Financial applications of blockchains and distributed ledgers 2)	Xu	IF	MA1			3	A	
FIN-525	Financial big data	Challet	IF			MA3	3	A	
FIN-407	Financial econometrics	Gourier	IF		MA2		6		S
FIN-420	Financial intermediation	Fuster	IF		MA2		4		S
CS-430	Intelligent agents (not given in 2021-22)	Faltings	IN	MA1			6	A	
FIN-416	Interest rate and credit risk models	Filipovic	IF			MA3	6	A	
FIN-401	Introduction to finance 1)	Morellec	IF	MA1			6	A	
FIN-405	Investments	Collin-Dufresne	IF		MA2		6		S
FIN-418	Machine learning for finance	Ackerer	IF			MA3	3	A	
FIN-406	Macrofinance	Lambertini	IF	MA1			4	A	
FIN-417	Quantitative risk management	Malamud	IF			MA3	4	A	
FIN-410	Real options and financial structuring 2)	Arnold	IF			MA3	4	A	
FIN-415	Stochastic calculus	Filipovic/Malamud	IF	MA1			6	A	
MATH-342	Time series	Olhede	MA		MA2		5		S
FIN-522	Venture capital	Fahlenbrach	IF			MA3	4	A	

Remarks:

- 1) Highly recommended
- 2) Special schedule: see the IF website <https://go.epfl.ch/fe>

Legend:

A = autumn semester S = spring semester
 1 semester = 14 weeks
 MA1 = 1st semester (Autumn)
 MA2 = 2nd semester (Spring)
 MA3 = 3rd semester (Autumn)

Les enseignants, les crédits et la période des cours sont indiqués sous réserve de modification.
 Les cours déjà suivis au bachelor ou au master ne peuvent pas être pris également dans un mineur

89 crédits offerts

Code	Matières	Enseignants	Livret des cours	Semestre			Crédits	Période des cours	
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4	A	
FIN-472	Computational finance	Glau/Pulido/Pasricha/Goel	IF			MA3	5	A	
FIN-404	Derivatives	Hugonnier	IF		MA2		6		P
FIN-403	Econometrics	Fuster	IF	MA1			4	A	
FIN-413	Financial applications of blockchains and distributed ledgers 2)	Xu	IF	MA1			3	A	
FIN-525	Financial big data	Challet	IF			MA3	3	A	
FIN-407	Financial econometrics	Gourier	IF		MA2		6		P
FIN-420	Financial intermediation	Fuster	IF		MA2		4		P
CS-430	Intelligent agents (not given in 2021-22)	Faltings	IN	MA1			6	A	
FIN-416	Interest rate and credit risk models	Filipovic	IF			MA3	6	A	
FIN-401	Introduction to finance 1)	Morellec	IF	MA1			6	A	
FIN-405	Investments	Collin-Dufresne	IF		MA2		6		P
FIN-418	Machine learning for finance	Ackerer	IF			MA3	3	A	
FIN-406	Macrofinance	Lambertini	IF	MA1			4	A	
FIN-417	Quantitative risk management	Malamud	IF			MA3	4	A	
FIN-410	Real options and financial structuring 2)	Arnold	IF			MA3	4	A	
FIN-415	Stochastic calculus	Filipovic/Malamud	IF	MA1			6	A	
MATH-342	Time series	Olhede	MA		MA2		5		P
FIN-522	Venture capital	Fahlenbrach	IF			MA3	4	A	

Remarques:

- 1) fortement recommandé
- 2) horaire spécial: voir: <https://go.epfl.ch/fe>

Légende :

- A = automne, P = printemps
- 1 semestre comprend 14 semaines.
- MA1 = 1er semestre (automne)
- MA2 = 2ème semestre (printemps)
- MA3 = 3ème semestre (automne)