

Minor in Financial Engineering: Registration Form

Deadline to register: end of the first semester of the master program

STUDENT'S PERSONAL INFORMATION	
Last name:	
First name:	
SCIPER:	
E-mail address:	
Section:	Current semester:

I register for the Minor in Financial Engineering.

Date of beginning (semester/year):

Place and date:

Signature:

Please mail this form to:

- the secretariat of your section
- the secretariat of the FE section:

EPFL CDM SIF
Odyssea Building
Station 5
CH-1015 Lausanne

STUDY PLAN 2021 - 2022
MINOR IN FINANCIAL ENGINEERING
Minor Advisor: Prof. Rüdiger Fahlenbrach

The minor must be done during the Master studies and requires to obtain 30 credits

Legend: A = Autumn, S = Spring / 1 semester = 14 weeks

Lecturers, credits and course periods are subject to change

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

TOTAL CREDITS

Remarks:

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