

**Minor in
Financial Engineering:
Registration Form**

Deadline to register (IS-Academia): 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 2023 - 2024
MINOR IN FINANCIAL ENGINEERING
Minor Advisor: Prof. Semyon Malamud

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

79 credits

Code	Courses	Lecturers	Course catalogue	Semester			Credits	Period of courses	
				MA1	MA2	MA3			
Groupe "Minor"							30		
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4	A	<input type="checkbox"/> = Cr
FIN-474	Advanced risk management topics (2)	Acerbi	IF			MA3	2	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	Ackerer	IF		MA2		3	S	<input type="checkbox"/> = Cr
FIN-525	Financial big data	Challet	IF			MA3	3	A	<input type="checkbox"/> = Cr
FIN-407	Machine learning in finance	Gourier	IF		MA2		6	S	<input type="checkbox"/> = Cr
FIN-420	Financial intermediation	Fuster	IF		MA2		4	S	<input type="checkbox"/> = Cr
FIN-523	Global business environment (2)	Felli	IF	MA1			4	A	<input type="checkbox"/> = Cr
CS-430	Intelligent agents	Faltings B.	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)	Isakov	IF	MA1			6	A	<input type="checkbox"/> = Cr
FIN-405	Investments	Collin-Dufresne	IF		MA2		6	S	<input type="checkbox"/> = Cr
FIN-415	Probability and stochastic calculus	Filipovic/Perazzi	IF	MA1			6	A	<input type="checkbox"/> = Cr
FIN-417	Quantitative risk management	Malamud	IF			MA3	4	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

Remarks:

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

Legend :

A = autumn semester S = spring semester

1 semester = 14 weeks

MA1 = 1st semester (Autumn)

MA2 = 2nd semester (Spring)

MA3 = 3rd semester (Autumn)