

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

2023-2024 **Financial Engineering**  
**Disciplinary Minor**

**Financial Engineering Section**  
**Minor Advisor: Prof. Semyon Malamud**

Lecturers, credits and course periods are subject to change.

79 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	Nb of places	Period of courses	
				MA1	MA2	MA3				
<b>Groupe "Minor"</b>							<b>30</b>			
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4		A	
FIN-474	Advanced risk management topics (2)	Acerbi	IF			MA3	2		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	Ackerer	IF		MA2		3			S
FIN-525	Financial big data	Challet	IF			MA3	3		A	
FIN-407	Machine learning in finance	Gourier	IF		MA2		6			S
FIN-420	Financial intermediation	Fuster	IF		MA2		4			S
FIN-523	Global business environment (2)	Felli	IF	MA1			4		A	
CS-430	Intelligent agents	Faltings B.	IN	MA1			6		A	
FIN-416	Interest rate and credit risk models	Filipovic	IF			MA3	6		A	
FIN-401	Introduction to finance (1)	Isakov	IF	MA1			6		A	
FIN-405	Investments	Collin-Dufresne	IF		MA2		6			S
FIN-415	Probability and stochastic calculus	Filipovic/Perazzi	IF	MA1			6		A	
FIN-417	Quantitative risk management	Malamud	IF			MA3	4		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

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CODE	MATIERES	ENSEIGNANTS sous réserve de modification	LIVRET DE COURS	SEMESTRES			CREDITS	PERIODE DES COURS	
				MA1	MA2	MA3		AUT	PRI
<b>Groupe "Mineur"</b>							<b>30</b>		
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4	A	
FIN-474	Advanced risk management topics	(2) Acerbi	IF			MA3	2	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	Ackerer	IF		MA2		3		P
FIN-525	Financial big data	Challet	IF			MA3	3	A	
FIN-407	Machine learning in finance	Gourier	IF		MA2		6		P
FIN-420	Financial intermediation	Fuster	IF		MA2		4		P
FIN-523	Global business environment	(2) Felli	IF	MA1			4	A	
CS-430	Intelligent agents	Fallings B.	IN	MA1			6	A	
FIN-416	Interest rate and credit risk models	Filipovic	IF			MA3	6	A	
FIN-401	Introduction to finance	1) Isakov	IF	MA1			6	A	
FIN-405	Investments	Collin-Dufresne	IF		MA2		6		P
FIN-415	Probability and stochastic calculus	Filipovic/Perazzi	IF	MA1			6	A	
FIN-417	Quantitative risk management	Malamud	IF			MA3	4	A	
MATH-342	Time series	Olhede	MA		MA2		5		P
FIN-522	Venture capital	Fahlenbrach	IF			MA3	4	A	

**Remarques:**

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

**Légende :**

A = automne, P = printemps  
 1 semestre comprend 14 semaines.