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 2025 - 2026
MINOR IN FINANCIAL ENGINEERING
Minor Advisor: Prof. Semyon Malamud

The minor must be done during the Master studies and requires to obtain 30 credits
Courses must be chosen from the minor's study plan below
No exceptions allowed

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

CODE	Courses		Lecturers	Course catalogue	Semesters			Nb of credits	Nb of places	Period of courses		
					MA1	MA2	MA3			AUT	SPRI	
Group "Minorr"								**30**				
FIN-503	Advanced derivatives		Perazzi	IF			MA3	4		A		☐ = ... cr
MGT-435	Algorithmic game theory		Cristi	MTE		MA2		4				☐ = ... cr
MGT-416	Causal inference		Kiyavash	MTE		MA2		4			S	☐ = ... cr
MGT-418	Convex optimization		Kuhn	MTE	MA1			5		A		☐ = ... cr
MGT-432	Data science for business		vacat	MTE			MA3	6	50	A		☐ = ... cr
FIN-404	Derivatives		Hugonnier	IF		MA2		6			S	☐ = ... cr
FIN-413	Financial applications of blockchains and distributed ledgers	2)	Karyampas	IF		MA2		3			S	☐ = ... cr
FIN-525	Financial big data		Challet	IF			MA3	3		A		☐ = ... cr
FIN-420	Financial intermediation		Fuster	IF		MA2		4			S	☐ = ... cr
FIN-416	Interest rate and credit risk models		Soe	IF			MA3	6		A		☐ = ... cr
MGT-581	Introduction to econometrics		Aklin	MTE			MA3	4		A		☐ = ... cr
FIN-405	Investments		Collin-Dufresne	IF		MA2		6			S	☐ = ... cr
FIN-407	Machine learning in finance		Malamud	IF		MA2		6			S	☐ = ... cr
MGT-424	Machine learning methods in econometrics		Kiavash	MTE		MA2		4			S	☐ = ... cr
FIN-424	Macroeconomics and monetary policy		Fuster	IF		MA2		4			S	☐ = ... cr
MGT-482	Principles of finance	1)	Morellec	MTE	MA1			5		A		☐ = ... cr
FIN-415	Probability and stochastic calculus		Perazzi	IF	MA1			6		A		☐ = ... cr
FIN-417	Quantitative risk management		Ulrych	IF			MA3	4		A		☐ = ... cr
FIN-400	Sustainable Finance		Zeni	IF			MA3	6		A		☐ = ... cr
MATH-342	Time series		Olhede	MA		MA2		5			S	☐ = ... cr
FIN-522	Venture capital		Fahlenbrach	IF			MA3	4		A		☐ = ... cr

TOTAL CREDITS ....

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

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1 semester = 14 weeks