

**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 2026 - 2027
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

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

97 credits

CODE	COURSES	Lecturers	Course catalogue	Class period			Nb of credits	Nb of places	Semester		
				MA1	MA2	MA3			AUT	SPRI	
Group "Minor"							30				
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4		A		☐ = Cr
MGT-435	Algorithmic game theory	Cristi	MTE		MA2		4			S	☐ = 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	Li / Niu	MTE			MA3	6	50	A		☐ = Cr
FIN-404	Derivatives	Hasler Mi.	IF		MA2		6			S	☐ = Cr
FIN-413	Financial applications of blockchains and distributed ledgers	Kurovskiy	IF		MA2		3			S	☐ = Cr
FIN-525	Financial big data	Challet	IF			MA3	3		A		☐ = Cr
FIN-420	Financial intermediation	Lambertini	IF		MA2		4			S	☐ = Cr
FIN-416	Interest rate and credit risk models	Filipovic	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	Kiyavash	MTE		MA2		4			S	☐ = Cr
FIN-424	Open Economy Macroeconomics	Lambertini	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 financial risk management	Filipovic	IF			MA3	4		A		☐ = Cr
FIN-400	Sustainable Finance	Velez Mao de Ferro	IF			MA3	4		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

Legend:

A = autumn semester S = spring semester

1 semester = 14 weeks