

**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 2024 - 2025
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

CODE	Courses	Lecturers	Course catalogue	Semester			Credits	Nb of places	Period of courses		
				MA1	MA2	MA3					
Group "Minor"							30				
FIN-503	Advanced derivatives	Perazzi	IF			MA3	4		A		<input type="checkbox"/> = CF
MGT-418	Convex optimization	Kuhn	MTE	MA1			5		A		<input type="checkbox"/> = CF
FIN-404	Derivatives	Hugonnier	IF		MA2		6			S	<input type="checkbox"/> = CF
FIN-413	Financial applications of blockchains and distributed ledgers 2)	Karyampas	IF		MA2		3			S	<input type="checkbox"/> = CF
FIN-525	Financial big data	Challet	IF			MA3	3		A		<input type="checkbox"/> = CF
FIN-420	Financial intermediation	Fuster	IF		MA2		4			S	<input type="checkbox"/> = CF
CS-430	Intelligent agents	Faltings B.	IN	MA1			6		A		<input type="checkbox"/> = CF
FIN-416	Interest rate and credit risk models	Filipovic	IF			MA3	6		A		<input type="checkbox"/> = CF
MGT-581	Introduction to econometrics	Aklin	MTE		MA2		4			S	<input type="checkbox"/> = CF
FIN-401	Introduction to finance 1)	Morellec	IF	MA1			6		A		<input type="checkbox"/> = CF
FIN-405	Investments	Collin-Dufresne	IF		MA2		6			S	<input type="checkbox"/> = CF
FIN-407	Machine learning in finance	Malamud	IF		MA2		6			S	<input type="checkbox"/> = CF
FIN-424	Macroeconomics and monetary policy	Fuster	IF		MA2		4			S	<input type="checkbox"/> = CF
FIN-415	Probability and stochastic calculus	Perazzi	IF	MA1			6		A		<input type="checkbox"/> = CF
FIN-417	Quantitative risk management	Filipovic	IF			MA3	4		A		<input type="checkbox"/> = CF
MATH-342	Time series	Olhede	MA		MA2		5			S	<input type="checkbox"/> = CF
FIN-522	Venture capital	Fahlenbrach	IF			MA3	4		A		<input type="checkbox"/> = CF
							TOTAL CREDITS			

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