Financial engineering degree
Modeling, Simulation and Data Analytics
du-financial-engineering.fr
Financial Engineering Executive Degree in 6 essential answers

What is “The Executive Degree in Financial Engineering”?  
› Executive version of the famous Parisian degree in financial mathematics.  
› Taught by an educational team from the leading French universities: École Polytechnique and Sorbonne Université.  
› Focus on acquiring, completing and updating your knowledge in mathematical, statistical and numerical methods for financial markets, accounting the recent developments of data science and artificial intelligence contributions.

What are the executive degree main targets?  
› Understanding the emerging issues of Quantitative Finance in connection with the regulation and economic upheavals (XVA: high-frequency trading, blockchains, cryptocurrencies, negative rates, multivalued rate curves, etc.).  
› Numerical methods for simulation/optimization as well as their parallel implementation (GPU).  
› Statistical tools for calibration, high-frequency trading and automatic investment strategies.  
› Financial engineering for investment and fintech.  
› Data science for finance.  
› Quantitative risk management.  
› Quantitative portfolio management.

What does it include?  
› Classes are held on Fridays and Saturdays on the Sorbonne Université Paris Jussieu Campus.

Who does it target?  
› Graduates in science with various backgrounds and training in applied mathematics (including probability and statistics).  
› Market practitioners: IT quants, front office, middle office, risks, software editor, asset manager.  
› Engineers in repositioning on the equity markets, rates, foreign exchange, hybrids, energy markets, commodities, precious metals, and cryptocurrencies.

When does it start?  
› REGISTRATIONS STARTING April 1st 2019  
› DEADLINE FOR REGISTRATION September 11th 2019  
› CLASSES START October 11th 2019  
› CLASSES END May 15th 2020

How to register?  
› Send in: Resume + Cover letter + Last obtained diploma: du-financial-engineering.fr  
› Following your application study and additional test might be requested by the program educational team.  
› A recommendation letter in case of pursuing this degree on behalf of a company.

Head of studies  
› Gilles Pagés Sorbonne Université  
› Nizar Touzi Ecole polytechnique  
› Emmanuel Gobet Ecole polytechnique  
› Matthieu Rosenbaum École polytechnique  
› Pierre Henry-Labordère École polytechnique & Société Générale  
› Stefano De Marco École polytechnique  
› Charles-Albert Lehalle Capital Fund Management  
› René Aïd Université Paris-Dauphine & Ecole polytechnique  
› Olivier Bardou Sorbonne Université & ENSE  
› Sébastien Choukroun Sorbonne Université  
› Vincent Lemaire Sorbonne Université  
› Ahmed Kebaier Université Paris 13