

du-financial-engineering.fr







Financial engineering degree

Modeling, Simulation and Data Analytics







Financial Engineering Executive Degree in 6 essential answers



What is "The Executive

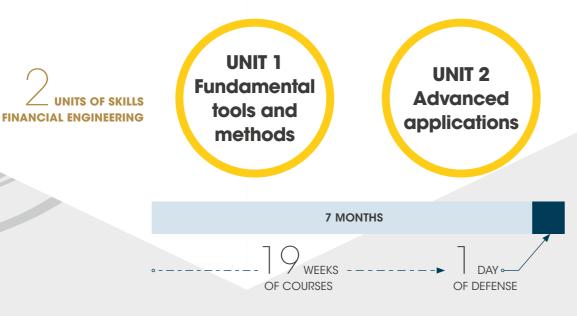
- Degree in Financial Engineering"?
- > Executive version of the famous Parisian degree in financial mathematics.
- Taught by an educational team from the leading French universities: École Polytechnique and Sorbonne Université.
- Focus on acquiring, completing and updating your knowledge in mathematical, 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.





REGISTRATIONS **DEADLINE FOR** STARTING REGISTRATION April 1st September 11th 2019 2019

How to register?

- > Send in: Resume + Cover letter + Last obtained diploma: du-financial-engineering.fr educational team.
- A recommendation letter in case of pursuing this degree on behalf of a company.

Head of studies

- Gilles Pagès Sorbonne Université
- Nizar Touzi Ecole polytechnique
- Emmanuel Gobet Ecole polytechnique Mathieu Rosenbaum Ecole polytechnique
- Stefano De Marco Ecole polytechnique
- Charles-Albert Lehalle Capital Fund Management
- René Aïd Université Paris-Dauphine & Ecole polytechnique
- Olivier Bardou Sorbonne Université & ENGIE
- Sébastien Choukroun Sorbonne Université
- Vincent Lemaire Sorbonne Université
- Ahmed Kebaier Université Paris 13

More informations : du-financial-engineering.fr



FINANCIAL ENGINEERING DEGREE - MODELING, SIMULATION AND DATA ANALYTICS

Graduates in science with various backgrounds and training in applied mathematics

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



Following your application study and additional test might be requested by the program

Pierre Henry-Labordère Ecole polytechnique & Société Générale