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 targeted skills?
› 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?

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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 Pagès Sorbonne Université
› Nizar Touzi Ecole polytechnique
› Emmanuel Gobet Ecole polytechnique
› Mathieu Rosenbaum Ecole polytechnique
› Nicolas Baradel 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 information:
du-financial-engineering.fr