

MASTER 203 - Financial Markets 2017 - 2018

Courses	Lecturer	H	ECTS	Type
Semester I (September-January)			30	ECTS
Financial Markets	E. Arisoy (Dauphine)	36	4	Core Fund.
Basis in Corporate Finance	T. Nefedova (Dauphine)	21	3	Core Fund.
International Finance	S. Roy (EPS Partners)	24	3	Core Fund.
Fixed Income I	A. Levy-Rueff (ExotikEquation)	24	3	Core Fund.
Derivatives	A. Kalife (Axa Group Risk Management)	24	3	Core Fund.
Financial Econometrics I	G. Le Fol (Dauphine)	24	4	Core Fund.
Deriv. Pricing & Sto. Calculus I	Z. Ren (Dauphine)	24	4	Core Fund.
VBA Programming	K. Amouh (Natixis)	24	3	Core Fund.
Careers in Finance	N. Tortel (Candriam)	24	0	Core Fund.
Ethics, Prof. Stand. & Compliance	S. Vadon-David (ACF), D. Tondenier (CA)	24	3	Core Fund.
Semester II (January-June)			30	
Internship			6	
Master Thesis			24	
Semester III (September-January)			21	ECTS
Financial Econometrics II	G. Monarcha (Orion)	24	3	Core Adv.
Financial Markets & the Economy	C. Gallès (Société Générale), D. Borowski (Amundi)	21	3	Core Adv.
Risk Management	L. Dahan (CA-CIB)/X. Bocher (CA-CIB)	30	3	Core Adv.
Applied Time Series	P. Pontuch (European Commission)	24	3	Core Adv.
Deriv. Pricing & Sto. Calculus II	P. Gassiat (Dauphine)	24	6	Core Adv.
Python-Programming	M. Zoican (Dauphine)	24	3	Core Adv.
Semester III (September-January)			18	ECTS
α in Quant. Invest. Strategies	T. Bechu (LOIM), S. Botbol (Comgest), B. Perin (La Banque Postale)	36	6	Elective
NRJ future: econ, geo & risk persp	G. Leenhardt (Mercuria)	21	3	Elective
C++-Programming	S. Corlay & J. Mabile (QuantStack)	21	3	Elective
Mergers & Acquisitions	F. Hunaut (Rabobank)	15	3	Elective
Exotic option and structuring	J. Barchechath (Leonteq)	18	3	Elective
Semester IV (January-April)			15	ECTS
Big Data & Machine learning in Finance	T. Vienne (Natixis)	24	3	Core Adv.
Commodities	B. Guillemot (SMILE Investment solutions)	24	3	Core Adv.
Credit Risk	F. Astic (Moody's NY)/O. Toutain (BdF)	30	3	Core Adv.
Fixed Income II	H. Agouzoul (NBAD)	24	3	Core Adv.
Energy Derivatives	R. Aid (Dauph.)/M. Bourrousse & C. Alasseur (EDF)	24	3	Core Adv.
Semester IV (January-April)			27	ECTS
Behavioral Finance	O. Spalt (Lugano)/A. Manconi (Tilburg Univ.)	21	3	Elective
Electronic Markets	G. Le Fol (Dauphine), J. Fernandez (Cap Omega)	21	3	Elective
Alternative Finance	O. Toutain (BdF)/M.C. Frunza (Schwarzthald Kapital)	21	3	Elective
Regulation and Financial Markets	N. Jassaud (SIB), P. Aguesse (AMF)	21	3	Elective
β in Quant. Invest. Strategies	A. Gihan (Blackrock), A. Kalife (Axa)	36	6	Elective
Computational Finance	S. Corlay (QuantStack)	21	3	Elective
Cross-cutting project	TBA		6	Elective
Semester IV (January-April)			6	
Internship			6	

2-YEAR Program - 120 ECTS				
Core Fundamental	(M1 courses)		30	ECTS
Elective (M2 courses)	(M2 courses)		24	ECTS
Core Advanced	(M2 courses)		24	ECTS
Free Choice	(regular M2 modules core advanced or electives)		6	ECTS
Master Thesis & Internships	(M1 + M2)		36	ECTS

1-YEAR Program - 60 ECTS				
Core Advanced			24	ECTS
Ethics, Prof. Standards & Global Compliance			3	ECTS
Elective			21	ECTS
Free Choice (catch-up M1 - Fin. Econo., Stoch. Cal. or FI 1 for 3ECTS each- or regular M2 modules)			6	ECTS
Internship			6	ECTS