MASTER 203 - Financial Markets 2018 - 2019

Courses	Lecturer	H	ECTS	Type	Level
Semester I (September-January)			30	ECTS	M1
Investments & Financial Markets	F. Riva (Dauphine)	36	3	Core Fund.	M1
Basis in Corporate Finance	T. Nefedova (Dauphine)	21	3	Core Fund.	M1
International Finance	S. Roy (EPS Partners)	24	3	Core Fund.	M1
Fixed Income I	A. Levy-Rueff (ExotikEquation)	24	3	Core Fund.	M1
Derivatives	A. Kalife (Axa Group Risk Management)	24	3	Core Fund.	M1
Financial Econometrics I	G. Le Fol (Dauphine)	24	3	Core Fund.	M1
Deriv. Pricing & Sto. Calculus I	Z. Ren (Dauphine)	24	3	Core Fund.	M1
VBA Programming	K. Amouh (Natixis)	24	3	Core Fund.	M1
Ethics, Prof. Stand. & Compliance	S. Vadon-David (ACF), D. Tondenier (CA)	24	3	Core Fund.	M1
Training for Interviews in English	H. Ensargueix (HSX Consulting)	18	3	Core Fund.	M1
Careers in Finance	N. Tortel (Candriam)	15	0	Core Fund.	M1
Semester II (January-June)			30		M1
Internship	or QTEM Exchange semester + intenship		6		M1
Master Thesis			24		M1
Semester III (September-January)			21	ECTS	M2
Financial Econometrics II	G. Monarcha (Orion)	24	3	Core Adv.	M2
Financial Markets & the Economy	F. Letondu (Société Générale), D. Borowski (Amundi)	21	3	Core Adv.	M2
Risk Management	L. Dahan (CA-CIB)/X. Bocher (CA-CIB)	30	3	Core Adv.	M2
Applied Time Series	S. Benoit (Dauphine)	24	3	Core Adv.	M2
Deriv. Pricing & Sto. Calculus II	P.Gassiat (Dauphine)	24	6	Core Adv.	M2
Python-Programming	M. Sebbah (Société Générale)	24	3	Core Adv.	M2
Semester III (September-January)			18	ECTS	M2
α in Quant. Invest. Strategies	T. Bechu (LOIM), S. Botbol (Comgest), B. Perin (La Banque Postale)	30	6	Elective	M2
NRJ future: econ, geo & risk persp	G. Leenhardt (Mercuria)	21	3	Elective	M2
C++-Programming	S. Corlay & J. Mabille (QuantStack)	21	3	Elective	M2
Mergers & Acquisitions	J.-L. Duverney-Guichard (Ernst & Young)	15	3	Elective	M2
Exotic option and structuring	J. Barchechath (Leonteq)	18	3	Elective	M2
Semester IV (Juanuary-April)			15	ECTS	M2
Big Data & Machine learning in Finance	T. Vienne (Natixis)	24	3	Core Adv.	M2
Commodities	B. Guilleminot (SMILE Investment solutions)	24	3	Core Adv.	M2
Credit Risk	F. Astic (Mooddy's NY)/O. Toutain (BdF)	30	3	Core Adv.	M2
Fixed Income II	H. Agouzoul (NBAD)	24	3	Core Adv.	M2
Energy Derivatives	M. Ringeisen (EDF) & C. Alasseur (EDF)	24	3	Core Adv.	M2
Semester IV (January-April)			27	ECTS	M2
Behavioral Finance	O. Spalt (Lugano)/A. Manconi(Tilburg Univ.)	21	3	Elective	M2
Electronic Markets	G. Le Fol (Dauphine), J. Fernandez (Cap Omega)	21	3	Elective	M2
Alternative Finance	O. Toutain (BdF)/M.C. Frunza (Schwarzthald Kapital)	21	3	Elective	M2
Regulation and Financial Markets	V. Le Leslé (JP Morgan)	21	3	Elective	M2
β in Quant. Invest. Strategies	A. Gihan (Blackrock), A. Kalife (Axa)	30	6	Elective	M2
Computational Finance	S. Corlay (QuantStack)	21	3	Elective	M2
Cross-cutting project	TBA		6	Elective	M2
Internship (April-November)			6		M2
Internship			6		M2

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

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