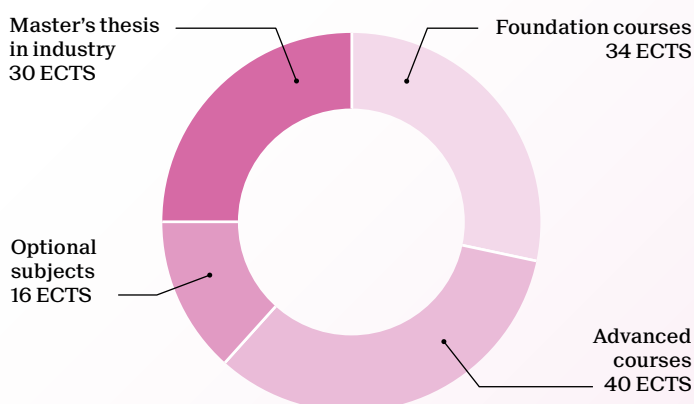


Master of Science in FINANCIAL ENGINEERING

2-year program - 120 ECTS



This program includes an 8-week compulsory internship in industry.

	Credits
Foundation courses	34
Accounting for Finance	2
Econometrics	6
Introduction to finance	6
Macrofinance	6
Quantitative methods in finance	4
Stochastic Calculus I	4
Project in human and social sciences	6

Advanced courses	40
Advanced derivatives	4
Credit risk	4
Derivatives	6
Financial Econometrics	6
Fixed income analysis	6
Investments	6
Real options and financial structuring	4
Stochastic Calculus II	4

Optional subjects	16
Advanced regression	5
Advanced topics in financial econometrics	4
Computational Finance	5
Financial big data	2
Global Business Environment	4
Intelligent Agents	6
Investing: a guide to doing the right thing	2
Mathematical Modelling of Behavior	5
Numerical approximation of PDE's I	5
Quantitative Risk Management	4
Risk, rare events and extremes	5
Time series	5
Venture Capital	4

Career prospects

At the end of their studies, MFE students have the perfect profile to start a career in a commercial or investment bank, a hedge fund, a rating or consulting company, an insurance company, or a trading firm. They will be able to apply their knowledge of cutting-edge techniques and their practical know-how to arrive at well-balanced and sound financial decisions. For students interested in an academic career, the MFE is also an ideal stepping stone to join a top-level PhD program in finance.

Admission Guidelines

- Bachelor's degree in a technical discipline such as Mathematics, Physics, Computer science, Engineering or Economics.
- Fully at ease with computers. In particular, you should command either one programming language such as C, C++ or Java, or an interpreted language such as Matlab (Octave, SciLab) or Mathematica.
- Fluent in English. Success in an international examination of English such as the TOEFL is a plus but not mandatory for admission to the MFE.

Applications can be submitted online twice every year, from November 1 to January 15 and from February 15 to April 15.

If you need a visa to study in Switzerland, we recommend that you apply for the January deadline in order to allow for the completion of the visa procedure, which can take up to 3 months.

College of Management of Technology
master.epfl.ch/financial
contact: mfe@epfl.ch