MASTER 2nd year 2023-2024

M2MO Random modelling, Finance & Data science

Course 1: statistics & random modelling in finance
Course 2: Data Science

Partner Institutions

FUNDAMENTAL COURSES

C. Labbé	**Stochastic calculus & diffusion models**	G. Giacomin	**Markov Chains**
S. Delattre	**Data modeling & statistical inference**	A. Fischer	**Introduction to Machine learning**

GROUP QUANTITATIVE FINANCE

S. Crépey	**Derivatives modelling**
B. Bruder	**Financial products**
H. Pham	**Stochastic control in finance**
O. Guéant	**Algorithmic trading**
B. Bruder	**Quantitative assets management**
S. Crépey, B. Saadeddine	**Deep XVA analysis**
Z. Grbac	**Advanced modelling in interest rate**
M.C. Quenez	**Nonlinear methods in finance**

GROUP EMERGING MARKETS & TECHNOLOGIES

P. Gruet	**Energy markets**
P. Tankov, T. Roncalli	**Green finance**
L. Bertucci, M. Jeunesse	**FinTech**
A. Jacquier	**Quantum Computing in finance**

GROUP RISKS IN FINANCE

H. Pham, B. Hassani	**Risks: regulation, measure & management**
J.D. Fermanian	**Copulas & financial applications**

GROUP NUMERICAL & COMPUTATIONAL METHODS

J-F. Chassagneux	**Monte Carlo methods**
Y. Achdou, O. Bokanowski	**PDE & numerical methods**

GROUP DATA SCIENCE

S. Clémençon, E. Chautru	**Statistical learning**
G. Garrigos	**Optimization for learning**
K. Tribouley	**Data science projects**
M. Abdel-Sayed, L. Massoulard	**Data science & statistics of industry**
A. Celisse	**Modern approaches for dimension reduction**
J. Lussange	**Introduction to reinforcement learning**
I. Giulini	**Deep learning**
B-E. Chérief Abdellatif	**Statistics in high dimension**

GROUP STATISTICS & MACHINE LEARNING IN FINANCE

J.M. Bardet	**Financial time series**
A. Gloter, A. Kebaier	**Statistics of processes for finance**
J.Y. Audibert	**Prediction & sequential investments**
E. Löcherbach	**Point processes & applications in finance**
H. Pham, J.D. Fermanian	**Machine Learning for finance**

GROUP COMPUTER SCIENCE

O. Carton	**C++**
S. Souchet	**Software in statistics**

REQUIRED LEVEL : Master 1 with strong mathematical background, Engineering school

DIRECTORS: Jean-François CHASSAGNEUX, Huyên PHAM (Université Paris Cité), Eva LOCHERBACH (Paris 1)

WEBSITE: https://masterfinance.math.univ-paris-diderot.fr

REGISTRATION : website E-Candidat, https://masterfinance.math.univ-paris-diderot.fr/index.php/infos

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