Master "Statistics, Finance and Actuarial Science"

Centrale-Supélec students have the option of taking the following courses at their school in lieu of equivalent SFA courses :

— "Stochastic models in finance"" (Centrale-Supélec) instead of "Pricing and hedging of Financial derivatives" (SFA) ;
— "Stochastic control in finance" (Centrale-Supélec) instead of "Numerical methods in financial engineering" (SFA) ;[1]
— "Stochastic Integration" (Centrale-Supélec) instead of "Stochastic Calculus" (SFA) ;
— "Machine learning" (Centrale-Supélec) instead of "Advanced Machine Learning" (SFA) ;
— "Projet de mention" (Centrale-Supélec) instead of "Research projects" (M2 SFA, semesters 1 and 2).

In addition, the M2 rule specifying that "at least one course must be validated per group of credits" (outside the core group of courses) will not apply. Thus, to obtain their degree, Centrale-Supélec students will have to validate at least five courses in the "Fundamental courses" group, and, in addition, validate at least four courses chosen from at least three different groups (obtained by equivalence or not) to get at least 30 ECTS per semester.

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1. Since the Centrale-Supélec's course in given is the first semester, the ECTS of this course will count for S1.