

APPLIED MATHEMATICS AND COMPUTER SCIENCE (IMI) PROBABILITY AND FINANCE TRACK 2022 - 2023

YEAR 2 (M1) OF ENPC MSc IN ENGINEERING		ECTS
INCEPTION WEEKS (MANDATORY)		7
Hackathon - 02MME*	September 5th to 9th	1
Business management - 02GE1	September 12th to 16th	1,5
Department study trip - 02IMI	September 19th to 23th	1
ATHENS Week	November 14th to 18th	1,5
Corporate Social Responsibility (RSE) Week	February 6th to 10th	1
Department seminar - 02MET	February 13st to February 17th	1
CORE CURRICULUM (MANDATORY)		19,5
Statistics and data analysis - STAT		2
Introduction to law - DROE/DROA		3
Course to be chosen in the Humanities and Social Sciences Department		3
Languages		7,5
Sport		1
Coaching and career guidance - AOP2		0,5
Engineer internship (short or long)		2,5
MANDATORY COURSES FOR IMI PROBABILITY AND FINANCE TRACK		24,5
Fall semester (S3)		
Advanced programming and algorithmics - PRALG		2
Stochastic processes and applications - SPA		3
Control of dynamic systems/Functional analysis - MOPS2		3
MOPSI Project - MOPS3		2,5
Spring semester (S4)		
Optimization - OPTIM		3
Stochastic calculus and finance - METMF		3
Large dimension statistics - HISTA		3
IMI department senior project - IMIP2		5
MANDATORY COURSES TO BE CHOSEN ON A LIST		5 to 6
(2 courses among the 9 following ones)		
Fall semester (S3)		
Game theory (SEGF) - THEOJ		3
Software design and development - TDLOG		3
Finite elements - ELEF		2
Operational research (GI) - REOP		3
Deep Learning - DEEPL		2
Spring semester (S4)		
Evolution problem - MATME		3
Machine learning - MALAP		3
Corporate finance (SEGF) - STRAF		3
Vagary and real time in the supply chain (GI) - ATRSC		3
ELECTIVE COURSES		
Please choose courses in the whole school catalogue so as to reach 60 ects for S3+S4		

* This code is the course's code in our online catalogue (<http://gede.enpc.fr/Programme/Default.aspx?Langue=en>)