Master 2

Risk and Assets Management

université PARIS-SACLAY

GRADUATE SCHOOL
Economics & Management

Objectives

+ As part of the Master of Finance of the University of Paris-Saclay, this program allows students to master the fundamental concepts and techniques relating to the management of risks and financial assets. The Master ensures a balance between the contribution of theoretical knowledge and operational skills, in particular by appropriate training in computer science (VBA, R, Python, ...) and in quantitative methods used in the fields of risk and assets management. Moreover, the program complements the specific techniques of asset management with courses focusing on an understanding of the international macroeconomic, monetary and financial environment in which the analyst must develop his profession.

+ The Master is structured into three axes: financial engineering, programming and quantitative techniques. The training provides students with operational skills and expertise to take on high-level positions in banking, insurance and asset management.

+ Integration into the business world is ensured by the organization of workshops for professional integration, the inclusion of professional certifications (Reuters Eikon, AMF) and an end-of-year internship (associated with a master thesis on the internship).

Training partner laboratory (s)

Center for Economic Policy Studies of the University of Evry (EPEE Centre d'Etudes des Politiques Economiques de l'Université d'Evry)

Territories, Globalization, Innovation and Networks (RITM, Réseaux, Innovation, Territoires et Mondialisation)

Lecturers

The teaching team has been chosen in order to provide students with solid academic foundations and the acquisition of skills directly linked to market practices. The team includes:

+ Professors and researchers specialized in market finance, risk management and quantitative techniques
+ High-level professional speakers from banking institutions, management companies or consulting companies: Amundi, Société Générale, La Française LFIS NAUMOVIC, ECB, Natixis, BNP.

Our graduated students are able to:

+ Analyze developments in financial markets and their regulation for financing and investment needs.
+ Propose portfolio management strategies that are adapted to market conditions.
+ Measure and analyze financial risk in the areas of banking and asset management.

Our students master the tools of quantitative asset management as well as risk management. They possess computer tools in several programming languages (including VBA, R and Python).

Moreover, they have a B2-C1 level of English, essential for a successful integration in the field of finance.

Targeted positions

+ Quantitative analyst
+ Risk manager
+ Asset manager
+ Financial engineer
+ Compliance Analyst
+ Quantitative strategist

A PhD Track at Paris-Saclay is possible for students willing to pursue a PhD.

Prerequisites and entry profile

Students who have validated the M1 Finance with honors (mention) or an equivalent university / business school/ engineering school degree.

Knowledge of economics, management and mathematics.

English at B2 level.

Alumni

The teaching team is particularly proud of the success of its former students and congratulates them on their careers. Here there are a few examples:

Edouard DIVISIA *(Director - Leveraged and Acquisition Finance at Societé Générale Corporate and Investment Banking - SGCIB)*

Nuno DUARTE *(Head Of Treasury and Financial Department at NOVO BANCO)*

Paul MERLIN *(Founder of Concrete; Head of risk management & Operational Due Diligence, ABN AMRO Investment solutions)*

Louis BONNAIRE *(Finance transformation Lead, BNP Paribas)*

Fatoumata FOFANA OUATTARA *(Founder @ Héralys | Founders Montreal Inc 2021)*

Amina CHERIEF *(Fixed Income Quantitative Research Analyst at Amundi)*

Nicolas MARY *(Head of Investments in Delegated Management at CCR Groupe - Caisse Centrale de Réassurance)*

Oumaima BENKIRAN *(Head of RISK Global Markets Metrics - Market Risk & Limits at BNP Paribas)*

Victor PLICHART *(Analyst in banking supervision, ECB)*

Laetitia GABAUT *(Economist at European Savings Observatory)*

Adrien DELAPORTE *(Project manager, finance at Fnac Darty)*

Detailed program

Semester 1 (214 h)
Conjuncture
Stock valuation methods
Monetary policy and financial markets
Finance and insurance
Time series
Numerical methods and programming
Asset management
Stochastic calculus
Risk management
Financial English

Semester 2 (214 h)
Systemic risk
Asset Pricing
Machine Learning in Python
Sustainable Finance & Asset Management
Derivatives and High Frequency Trading
Portfolio Management
Blockchain
English TOIEC
AMF, Eikon / Reuters / Refinitiv certifications
Professional integration workshop
Internship, thesis and its defense

université
PARIS-SACLAY

GRADUATE SCHOOL
Economics
& Management

Useful information

Teaching languages: FR / EN.

Locations:
Evry Val d'Essonne University*
Boulevard François Mitterrand - 91000 EVRY

www.univ-evry.fr

* Some lessons take place at the faculty of Jean Monnet (Sceaux)

Registration fees (year 2021-2022):
EU citizens (from the European Economic Area + Switzerland + Andorra + Quebec) : € 243

Non EU-students: € 243 + differentiated registration fees € 3,770

Contacts

Director of the program:
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Administrative assistant:
Nathalie MUREAU - nathalie.mureau@univ-evry.fr

Information

Information on the program:
> https://www.universite-paris-saclay.fr/formation/master/finance/m2-gestion-des-risques-et-des-actifs

More information on finance programs at Paris Saclay:
> https://www.universite-paris-saclay.fr/formation/master/finance

> https://www.linkedin.com/company/19052315/admin/

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