QUANTITATIVE METHODS IN FINANCE (R)

Niveau d'étude
BAC +5

ECTS
2 crédits

Composante
Ecole d'économie de la Sorbonne (EES)

Volume horaire
18h

Période de l'année
Printemps

En bref

- **Langue(s) d'enseignement:** Anglais
- **Méthodes d'enseignement:** En présence
- **Forme d'enseignement :** Cours magistral
- **Ouvert aux étudiants en échange:** Non

plugin.odf:CONTENT_PROGRAM_TAB01_TITLE

Description

Summary: This course will bring students quantitative skills to be deployed at Fintechs, traditional financial entities and/or regulators.

Objective: Reviewing recent advances in econometric theory and economic modelling. Application of those concepts in Python and/or R.

1. Students will be asked to gather financial data from traditional as well as alternative sources.
2. Students will be invited to develop advanced models to propose economic narratives and to exploit results in order to suggest choices to policy makers or investment professionals.

Professor: Eric Vansteenberghe (Economist and Researcher - Banque de France)

Student assessment: Exam + Quantitative project (in R)

Infos pratiques

Campus

- Maison des Sciences Économiques