



ÉCOLE NATIONALE  
SUPÉRIEURE  
D'INFORMATIQUE  
POUR L'INDUSTRIE  
ET L'ENTREPRISE

INITIAL ENGINEER TRAINING IN COMPUTER SCIENCE

## THEMATIC COURSE

# APPLIED MATHEMATICS

ALEATORY PATTERNS FOR FINANCE  
QUANTITATIVE METHODS  
AND STATISTICS OPTIMISATION  
DATA SCIENCE  
OPERATIONAL RESEARCH

### CONTACT

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### PARTNERS

NATIXIS  
SOCIÉTÉ GÉNÉRALE  
EDF  
ENGIE  
CRÉDIT AGRICOLE  
SNCF  
AIR FRANCE  
AXA



### ALEXANDRE DAMOUR

#### PROMOTION 2013

DOUBLE DEGREE ENSIIE - MASTER M2IF FINANCIAL  
ENGINEERING UNIVERSITY PARIS-SACLAY

*CTO and co-founder of QuantCube Technology*

« This course taught me  
how to use my technical  
skills in order to start  
my own company. »



### MEHDI KACI

#### PROMOTION 2017

DOUBLE DEGREE ENSIIE - MASTER MPRO OPERATIONAL  
RESEARCH UNIVERSITY OF PARIS-SACLAY

*Optimisation Engineer at EURODECISION*

« Today, I am an Optimisation  
Engineer, in mission at the  
Operational Research  
department of Air France. »

### JOBS OPPORTUNITIES

Data analyst  
Risk manager  
Operational  
research engineer  
Quantitative analyst  
Financial engineer  
Statistics engineer

### EXAMPLES OF INTERNSHIPS

Quantitative analyst assistant  
HSBC  
Market risks analyst  
Responsible for statistical  
studies - datamining  
Machine learning  
Structured products  
pricing officer



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## INITIAL ENGINEER TRAINING IN COMPUTER SCIENCE

### THEMATIC COURSE APPLIED MATHEMATICS

This course aims to form engineers with triple skills: computer science, probabilities and statistics, with their industrial and commercial applications (finance, insurance, data science, machine learning), and operational research. This two-year course starts from the 1st semester of the 2nd year (S3) with fundamental mathematics teachings turned toward applications. This first year is a double degree with the M1 of Applied Mathematics of Paris-Saclay University and is a preparation for a last year of specialization, which is, most of the time, a double degree with a university M2. The course speakers come from academical field as well as from companies to offer a complete professional education to the students.

**S3**

**Computer Science Project and Agile Methods**  
**Stochastic Process**  
**Regularised Regression Model**  
**Advanced Programming and Project**  
**Data Analysis**  
**Operational Research**

**S4**

**Simulation Methods**  
**Analysis of PDE**  
**Statistical Modelisation**  
**Stochastic Calculation**  
**Introduction to Financial Markets**  
**or Operational Research**  
**Research Project**  
**or Pattern Recognition and Biometrics**  
**Python for Data Science**  
**or Quantitative Methods and Statistics**  
**Advanced Statistic Modelisation**  
**Modelisation and Stochastic Control**  
**Stochastic Calculation**  
**Research Project**  
**or Pattern Recognition and Biometrics**

**S5**

**Python for Data Science**  
**or Quantitative methods and statistics**  
**Advanced Statistical Modelisation**  
**Modelisation and Stochastic Control**  
**Numerical Methods in Finance**  
**Financial Instruments**  
**Machine Learning**  
**Advanced Stochastic Calculation**

#### DOUBLE DEGREE

**Bachelor** in Mathematics  
Évry Val d'Essonne University

**M1 Applied Mathematics**  
Paris Saclay University

#### M2 DEGREES COOPERATED WITH PARIS-SACLAY UNIVERSITY

Master TCSC **AIC**  
Traineeship, Computer  
Science and Content

Master **MPRO**  
Operational Research

Master **DATA SCIENCE**  
Health, Finance, Insurance

Master ITDE **TRIED**  
Information Treatment  
and Data Exploitation

#### M2 IN PARTNERSHIP WITH PARIS-SACLAY UNIVERSITY

Master IMDS **IMSD**  
Innovations, Markets  
and Data Science

Master MRA **GRA**  
Management of Risks and Assets

Other degrees  
are possible  
with foreign  
universities.