



École Nationale de la Statistique et de l'Administration Économique
Academic Year 2021-2022
Kevin Felipe KUHLL OLIVEIRA
Master Statistics, Finance and Actuarial science

Educational Component	Subject	ECTS	Grade/20
SFA-01 Master Statistics, Finance and Actuarial science - S1	Copulas and financial applications	3.00	11.00
	Financial Econometrics	4.00	12.50
	Financial markets : an introduction to Econophysics	3.00	10.00
	Financial time series	5.00	12.00
	Foundations of Risk management	3.00	14.00
	Research project in finance and insurance - 1st semester	3.00	16.00
	Risk measures	2.00	13.00
	Risk theory - CI/MS	2.00	15.00
	Stochastic Calculus - Long course - SFA (ENSTA)	5.00	* 7.50
	Average of SFA-01	30/30 ECTS	11.88

* Results after resit examinations.

Educational Component	Subject	ECTS	Grade/20
SFA-02 Master Statistics, Finance and Actuarial science - S2	Algorithmic Trading	3.00	16.00
	Artificial Intelligence in Insurance and Actuarial Studies	3.00	20.00
	Econometrics of Commodity and Asset Pricing	3.00	16.00
	GARCH and stochastic volatility models	3.00	16.00
	Statistics of diffusion processes	4.00	15.00
	Average of SFA-02	16/16 ECTS	16.50
SFA-03 Internship Master SFA	Master internship	14.00	17.00
	Average of SFA-03	14/14 ECTS	17.00

GPA : 3.8	60/60 ECTS	14.31
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Edited on 02/02/2023

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Nathalie BOURDIEU
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