MSc
INVESTMENT
BANKING
& RISK
MANAGEMENT

FULL-TIME
18 MONTH PROGRAMME IN ENGLISH

IN COLLABORATION WITH

CONFÉRENCE DES GRANDES ECOLES
ESiLV
GRADUATE SCHOOL OF ENGINEERING
PARIS-LA DÉFENSE
UNIVERSITÀ DEGLI STUDI DI PADOVA
MSC IN INVESTMENT BANKING & RISK MANAGEMENT

THE FINANCIAL CRISIS OF 2007-2009 HAS RAISED NEW ISSUES IN THE MANAGEMENT OF FINANCIAL RISK AND HAS CREATED NEW CHALLENGES FOR ALL PLAYERS IN THE FINANCIAL SERVICES SECTOR. BANKS, INVESTMENT MANAGERS AND OTHER FINANCIAL SERVICES FIRMS NEED TO GAIN BETTER CONTROL OF THEIR FINANCIAL RISKS. MARKET PARTICIPANTS AND RESEARCHERS FROM ACADEMIA NEED TO APPLY A MULTIDISCIPLINARY APPROACH TO FINANCE AND ECONOMICS. THE MAIN OBJECTIVE OF THE MSc IS TO MEET THESE NEEDS.

BACKGROUND

The MSc in Investment Banking and Risk Management programme is designed for those interested in working in the financial services sector and who have an academic background in Financial Mathematics/Applied Mathematics/Engineering Sciences or Physics and have graduated with an International Bachelor’s degree in the fore-mentioned subjects or with a French Master’s degree (M1). The MSc programme will provide the skills needed to master advanced analytical tools needed in modern finance.

LEARNING OUTCOMES

Students in the programme will develop the expertise to analyse and control financial risks. It covers areas such as Mathematical Finance, Risk Management, Programming and Finance, Regulation and Future Governance. The course is tailored to prepare students for jobs such as: Risk Analyst, Quantitative analyst, Structured product specialist, Compliance Officer, Auditor.

BLENDED LEARNING

The pedagogical approach blends theoretical teaching with the study of real-life cases. Students will have the opportunity to work on current business problems with financial firms. As an integral part of the programme, students will complete a 4-6 month internship. After the internship, students will prepare a dissertation using the experience gained during their time in the company under the supervision of an Internship Tutor from the company and an ESILV professor specialised in the topic of the dissertation.

THE MSC PROGRAMME WILL PROVIDE YOU WITH THE NECESSARY SKILLS TO MASTER THE FINANCIAL RISK TOOLS WHICH ARE VITAL FOR FINANCING AND INVESTMENT IN BANKS AND TO FACE THE MARKET’S NEEDS.

53K€

THE MINIMUM INTERNATIONAL STARTING SALARY OF GRADUATES FROM THE DEPARTMENT OF FINANCE

10

LECTURERS/RESEARCHERS IN THE FINANCE LAB, THE RESEARCH LABORATORY IN ECONOMICS AND FINANCE

12

BLOOMBERG TERMINALS ON CAMPUS
DIRECTORS OF THE MSC

Professor Sergio Focardi
Professor Focardi is MSc IBRM Programme Director and researcher in the Finance Laboratory at the Pôle Universitaire Léonard de Vinci in Paris. In addition to his role at IBRM, he is Visiting Professor of Finance at the University of New York at Stony Brook and lecturer at the University of Princeton. Prof. Focardi has a Ph.D in Mathematical Finance from the University of Karlsruhe (Germany) and a Degree in Electronic Engineering from the University of Genoa (Italy). His areas of research include asset management, where he has developed statistical arbitrage applications, the theory of economic and financial crises, and the theory of economics with multiple interacting agents. Professor Focardi has contributed articles to journals such as The Journal of Portfolio Management, Journal of Economic Behavior and Organization, The American Economist, and Mathematical Methods in Operations Research.

Professor Cyril Grunspan
Professor Grunspan is Director of the MSc Scientific Committee. A former student of the Ecole Normale Supérieure in Paris, he has a doctorate in Mathematics from the Ecole Polytechnique in Paris. After working as a Quantitative Analyst at BNP Paribas in London, Professor Grunspan returned to academia. His areas of research include fixed income market and derivative products. Professor Grunspan has contributed numerous articles to peer-reviewed journals including the Journal of Algebra, Communications in Mathematical Physics, European Journal of Operational Research.

Professor Martino Grasselli
Professor Grasselli is Director of the Finance Laboratory at the Pôle Universitaire Léonard de Vinci in Paris and MSc Programme Coordinator. He is also Professor at the Department of Mathematics at the University of Padova (Italy). Professor Grasselli has a Ph.D. in Quantitative Finance from the Université Paris 1-Panthéon-Sorbonne and a Ph.D. in Applied Mathematics from the University of Trieste (Italy). Professor Grasselli’s areas of research include stochastic volatility, fixed income market, derivatives pricing. He has published in peer-reviewed journals including Mathematical Finance, Risk Magazine, Journal of Banking and Finance.

The professors teaching on the MSc in Investment Banking and Risk Management programme come from academic and professional backgrounds - this brings added value to the programme as the students will receive expertise from both the professors’ research and their experience in the field. About one third of the professors teaching on the MSc in Investment Banking and Risk Management are professionals currently working in the field. The professors teaching on the MSc in Investment Banking and Risk Management programme are from both ESILV and the University of Padova.

THE SCHOOL

Ideally situated in heart of the Défense district, where the leading financial and investment banks are located, ESILV has gained recognition year after year thanks to the success of its financial engineering laboratory. The laboratory’s activities cover subjects such as applied financial mathematics, and more precisely financial risk control. Over the past few years the “Vinci Finance Lab” has mastered its expertise in the finance sector and in particular in partnership with the laboratories of the University of Padova in applied stochastic models for the finance sector.

Destined for international students, the MSc in Investment Banking and Risk Management is an excellent opportunity to develop the historical partnership between ESILV and the University of Padova, the Italian university (top 300 worldwide in the Shanghai rankings), giving you access to their extensive network.

As a result of our ever-growing partnership with the University of Padova, the MSc in Investment Banking and Risk Management is an international programme focused on investment banking, which differentiates our programme from others in Paris.

PARTNERSHIP

The following companies have shown their interest in the MSc in Investment Banking and Risk Management. As well as being members of the Scientific Comitee, they will contribute to the taught-part of the programme and propose internship offers in their companies: Société Générale (Risk and Capital Models Department), BRED (Department of Capital Markets), Blackridge Bank (President and CEO), Monte dei Paschi Siena (Head of Global Markets), DanskeBank (Head of Front Office Quantitative Applications), CONSOB (The Commissione Nazionale per le Società e la Borsa).

BLOOMBERG TRADING ROOM

The Pôle Léonard de Vinci has 12 Bloomberg terminals where you can simulate being a trader. The Bloomberg Trading room gives you the opportunity to familiarise yourself with the markets and its financial products, with the aim of becoming almost fully operational for your future employer. You will create a network of contacts with the help of the Bloomberg Chat tool, where you can contact professionals and send them your CV.
MSC IN INVESTMENT BANKING & RISK MANAGEMENT

PROGRAMME OVERVIEW
A 18 MONTH PROGRAMME IN ENGLISH

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Internship
WHY WE ARE DIFFERENT

OUR COLLABORATION WITH THE UNIVERSITY OF PADOVA FOR THE MSC IN INVESTMENT BANKING AND RISK MANAGEMENT PROGRAMME WILL GIVE YOU THE OPPORTUNITY TO CONNECT TO BOTH ESILV’S AND THE UNIVERSITY OF PADOVA’S EXTENSIVE NETWORK AND TO GAIN EXPERTISE FROM THE PROFESSORS FROM BOTH SCHOOLS.

THE SCHOOL

We offer an excellent work environment with state-of-the-art facilities in the heart of the largest financial district in Europe, La Défense - you will be where all the action is.

ESILV is located in the Pôle Universitaire Léonard de Vinci, which offers students a highly-secure study environment where you will find up-to-date technology and equipment necessary for your studies. The Pôle Universitaire Léonard de Vinci has dedicated spaces for the comfort and well-being of the students - including a choice of cafeterias, a sports center and lounge areas.

From day one, when the international relations department meets you at the airport and helps you settle into Paris, you will get support from administrative and academic staff to make your learning experience in Paris a remarkable one.
STUDYING AT THE ESILV IS A UNIQUE EXPERIENCE, AS YOU HAVE THE OPPORTUNITY TO LIVE IN AND DISCOVER THE EXQUISITE CITY OF PARIS WHILST STUDYING AT LA DÉFENSE.

FOR MORE INFORMATION CONTACT

Vaghé Ludinard
International Programmes Manager
vaghe.ludinard@devinci.fr
+33 1 41 16 70 86

ASSOCIATIONS

Our associations are here to help students to adapt to life on campus, and to unite the different departments of the school. They promote projects which make student life more enjoyable, and their aim is to improve the conditions in which students live and study. They take part in the promotion of our university, degrees and graduates locally, nationally and internationally. They focus on all areas: solidarity, equality, culture, sport, promotion of studies and professionalisation, citizenship, cooperation, student democracy and life on campus.

HOUSING AND COST OF LIVING

The cost of living will vary significantly dependent on your lifestyle. This is estimated to be between 1 000 and 1 500 € per month (housing, food, electricity...). The International Relations Department will provide you with housing options offered by our housing partners.

APPLICATION

To apply, register on international.leonard-de-vinci.net

DURATION

- 12 months of classes
- 4-6 months Company Mission/ Internship (you can do this anywhere in the world)

INTAKE

- Septembre 2016

APPLICATION

- To apply, register on international.leonard-de-vinci.net

TUITION FEES

- 15 000 €

ADMISSIONS REQUIREMENTS

To apply for the MSc in Investment Banking and Risk Management the pre-requisites are as follows:

- A French Masters 1 Level Degree in Financial Mathematics/ Applied Mathematics or Engineering Sciences
- An international Bachelor’s degree in one of the above-mentioned subjects
- An international Bachelor’s degree in Physics

USEFUL INFORMATION

- ESILV Director of Studies: Jérôme Da-Rugna
- Director of the MSc Scientific Committee: Cyril Grunspan
- MSc Programme Director: Sergio Focardi
- MSc Programme Coordinator: Martino Grasselli

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