



# Double/Dual M.Sc. Degree in Statistics & Financial Analytics

21/11/2022

<https://aueb-analytics.wixsite.com/dd-aueb-stats/stevens>

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# The Agreement

- *2 years – 2 M.Sc. Degrees*
- *5 out of 8 courses at STEVENS (1,25 semester)*
- *25% Discount in Fees*
- *Common M.Sc. Thesis.*

# Features of the DD program

- *Strong Degree in Statistics from AUEB*
- *Degree in Financial Analytics and Data Science from STEVENS*
- *Access to the USA job market*
- *Stevens is located in New Jersey close to NEW YORK Exchange Market with close connections to it.*

# Why to complete the DD program

- *Strong Degree in Statistics from AUEB*
- *Degree in Financial Analytics and Data Science from STEVENS*
- *Access to the USA job market*
- *Stevens is located in New Jersey close to NEW YORK Exchange Market with close connections to it.*

# The Web-page



# Double M.Sc. Degree in Statistics & Financial Analytics

2 Years - 2 Degrees

M.Sc. in Statistics from AUEB

M.Sc. in Financial Analytics from Stevens Institute of

*Details are available here*

<https://aueb-analytics.wixsite.com/dd-aueb-stats/stevens>

# A few words about Stevens Institute of Technology

- *Stevens Institute of Technology is located Greater area of the New York area*
- *Long tradition of over 150 years in academia in the USA.*
- *Internationally recognized for engineering and business management*
- *Mission: educate leaders with a focus on technology*
- *Top Business School in USA*

# Courses@AUEB

*Follow the Full course of the M.Sc. In Statistics*

*Follow*

- *Cycle 2: Computational Statistics*
  - *Statistical Learning*
  - *Statistics for Big Data*
- *Cycle 3: Stochastics*
  - *Time Series Analysis*
  - *Financial Econometrics*
  - *Stochastic Modeling in Finance (optional)*
  - *Topics in Stochastics: Stochastic Models in Operations Research (optional)*



# Courses@STEVENS

*If you follow both cycles 2 & 3 with the recommended courses (not the optional ones) then*

## 1<sup>st</sup> Semester

- *FA582 Foundations of Financial Data Science (2 credits)*
- *FE513 Financial Lab: Practical Aspects of Database Design (1 credit)*
- *FE535 Introduction to Financial Risk Management (3 credits)*
- *FA900 Master Thesis (3 credits)*
- *An elective course will be chosen in consultation with the academic advisor*



# Courses@STEVENS

*If you follow both cycles 2 & 3 with the recommended courses  
(not optional) then*

## *2<sup>nd</sup> Semester*

- *FA900 Master Thesis (3 credits)*
- *For students who completed cycle 3 or both cycles:*
- *3 elective courses (9 credits)*
- *Total 21 units in both semesters (out of 30 in total)*

# Transferable Courses from AUEB to Stevens

AUEB Course	AUEB Course Cycle	ECTS	STEVENS Courses	USCH
<ul style="list-style-type: none"> <li>Time Series</li> <li>Financial Econometrics</li> </ul>	Cycle 3 – Stochastics	4 3.5	FA542 Time Series	3
<ul style="list-style-type: none"> <li>Probability Theory</li> <li>Stochastic Models in Finance</li> </ul>	Cycle 3 – Stochastics	4 3.5	FE610 Stochastic Calculus	3
<ul style="list-style-type: none"> <li>Statistical Learning</li> <li>Statistics for Big Data</li> </ul>	Cycle 2 – Computational Statistics	4 3.5	FA 590 Statistical Learning in Finance	3
<ul style="list-style-type: none"> <li>Data Analysis</li> </ul>	Obligatory (1st semester)	7.5	FA 541 Applied Statistics with Applications in Finance	3
<b>(Max) Total</b>		30	<b>(Max) Total</b>	9
<b>M.Sc. thesis at AUEB</b>		30	FA 900 Master’s Thesis in Financial Analytics at STEVENS	6



**Now**  
a few words for the

**M.Sc. In Financial Analytics &  
Stevens Institute of Technology**



from  
Professor Ionut Florescu  
Director of the Program