





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
- Specific Transferable Courses from Stevens to AUEB
- 28.5/60 ECTS in Taught Courses at AUEB
- Fees at AUEB 4000€ (2023-24)
- Partial Scholarships for Students with Distinction
- Common M.Sc. Thesis.





## Why to complete the DD program

- Two Complementary Degrees
- Strong Degree in Statistics from AUEB
- Degree in Financial Analytics and Data Science from STEVENS
- Strong Quantitative and Analytics Background
- Access to Internships in Greece and Erasmus program in EUROPE
- Experience Academic Life in a European City

# 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://www.aueb-stats.com/

https://aueb-analytics.wixsite.com/dd-auebstats/stevens

#### A few words about AUEB-Stats

- Long tradition of over 100 years in academia in Greece.
- The Department of Statistics was founded in 1989
- Strong Quantitative and Analytics Background
- Excellent reputation in (European) Academia and Industry in Greece
- Mission: educate leaders with a focus on Analytics and Quantitative methos
- Best Stats Department in Greece



#### School of Business

## Courses@STEVENS

Core Courses	USCH	Transferable From AUEB
Credits transferred from AUEB	9	Count for certain courses as indicated below
Credits at Stevens		
FA541 Applied Statistics with Applications in Finance	3	YES
FA582 Foundations of Financial Data Science	2	
FE513 Financial Lab: Practical Aspects of Database Design	1	
FE535 Introduction to Financial Risk Management	3	
FA590 Statistical Learning in Finance	3	YES - Cycle 2
FA542 Time Series with Applications to Finance	3	YES – Cycle 3
Elective Courses		
FE610 Stochastic Calculus	3	YES – Cycle 3
Select 2 or 3 courses from STEVENS M.Sc. in Financial	9	
Analytics curriculum depending on taking FE610		
Stochastic Calculus at AUEB		
FE900 Master Thesis	6	
Total Credits at Stevens	21	
Total including transferred credits	30	







# Courses@AUEB (Old program)

- 1<sup>st</sup> Semester
  - Probability and Statistical Inference
  - Computational Statistics
  - Generalized Linear Models
  - Data Analysis (Transferred from Stevens)





#### Courses@AUEB (Old program)

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

- Cycle 2: Computational Statistics
  - Statistical Learning (Transferred from Stevens with Statistical Learning in Finance)
  - Statistics for Big Data (Transferred from Stevens with Statistical Learning in Finance)
  - Bayesian Models in Statistics
  - Advanced Stochastic Processes or Topics in Computational Statistics (Applied Stochastic Modeling for 2022-3)
- Cycle 3: Stochastics
  - Time Series Analysis (Transferred from Stevens with Time Series)
  - Financial Econometrics (Transferred from Stevens with Time Series)
  - Stochastic Modeling in Finance (Transferred from Stevens with Time Series)
  - Topics in Stochastics: Probability Thery(Transferred from Stevens with Time Series)





# Courses@AUEB (New program, pending to approval)

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

- Cycle 2: Computational Statistics
  - Statistical and Machine Learning (Transferred from Stevens with Statistical Learning in Finance)
  - Bayesian Models in Statistics
  - Topics in Computational Statistics (Applied Stochastic Modeling for 2022-3) or Data Management
- Cycle 3: Stochastics
  - Financial Analytics (Transferred from Stevens with Time Series)
  - Stochastic Modeling in Finance (Transferred from Stevens with Time Series)
  - Topics in Stochastics: Probability Thery(Transferred from Stevens with Time Series)
- Seminars/Short Courses







Thank you for attending