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## **Dual M.Sc. Degree in Statistics & Financial Analytics**

**Of the Department of Statistics of Athens University of Economics and Business and  
the School of Business of Stevens Institute of Technology**

**New Innovative International Collaborative Studies!**

**Apply NOW!**

The Athens University of Economics and Business (AUEB), in the framework of its international cooperation and internationalization plan, has signed a new double Master's degree agreement with the Stevens Institute of Technology. Full time M.Sc. in Statistics students in the Department of Statistics can now continue to the M.Sc. in Financial Analytics of the Stevens Institute of



Technology with a considerable discount in tuition fees, reduced number of courses and a joint thesis. Similarly, M.Sc. in Financial Analytics graduate students at Stevens Institute of Technology can now continue their studies as full-time students of M.Sc. in STATISTICS of AUEB.

## The Course Syllabus



Students starting the dual degree program with the M.Sc. in Financial Analytics at Stevens Institute of technology will complete the courses listed in Table 1.

Courses at STEVENS for the Students originated from the M.Sc. in Financial Analytics

**Table 1: Courses for the students at the M.Sc. in Financial Analytics at Stevens and transferability at AUEB**

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 Analytics curriculum depending on taking FE610 Stochastic Calculus at AUEB	9	
FE900 Master Thesis	6	
Total Credits at Stevens	21	
Total including transferred credits	30	

For more details about the available courses at Stevens Institute please consult:

<https://fsc.stevens.edu/courses/>

At Stevens, students will take the following courses in the first year:

1<sup>st</sup> semester

1. Applied Statistics with Applications in Finance (FA 541)
2. Foundations of Financial Data Science (FA 582) + Financial Lab: Practical Aspects of Database Design (FE 513)
3. Introduction to Financial Risk Management (FE 535)
4. Probability Theory for Financial Engineering (FE 540)

2<sup>nd</sup> semester

1. Time Series with Applications to Finance (FA 542)
2. Statistical Learning in Finance (FA 590)
3. Elective 1 (Stochastic Calculus (F610) is recommended in order to transfer additional credits to AUEB)
4. Elective 2

Students from Stevens will subsequently continue their studies with the M.Sc. in Statistics at AUEB. It is recommended to follow cycles 2 and 3 in order to maximize the transferred academic credits but other variations are possible after the consultation with the director of the M.Sc. in Statistics at AUEB.

### **Suggested Curriculum (Cycles 2 & 3)**

#### **1<sup>st</sup> semester**

1. Probability and Statistical Inference
2. Computational Statistics
3. Generalized Linear Models

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

1. Bayesian Models in Statistics (Cycle 2)
2. One of the following:
  - a. Advanced Stochastic Processes
  - b. Topics in Computational Statistics (Applied Stochastic Modeling for 2021-22)
3. If you have not taken FE610 as elective at Stevens, then you will need to take
  - a. Probability Theory
  - b. And either *Stochastic Modeling in Finance* or *Topics in Stochastics: Stochastic Models in Operations Research*

#### **2<sup>nd</sup> & 3<sup>rd</sup> semester**

- Joint M.Sc. thesis

If Cycle 1 is selected instead of Cycle 2, then STEVENS students will have to additionally attend the following courses

1. Biostatistics
2. Epidemic Models
3. Two of the following:
  - a. Advanced Methods in Survey Sampling
  - b. Statistical Process Control
  - c. Topics in Applied Statistics (Statistical Genetics Bioinformatics for 2021-22)

For more details about the AUEB courses, please see at <https://www.aueb-analytics.gr/m-sc-in-statistics>