

ANNEX III: Study Programme “Paris Dauphine to Padova – 2 years”

YEAR	SEAT	TEACHING	ECTS CREDITS	ITALIAN SSD /DISCIPLINE	TPOLOGY (ITALIAN RULES)	AREA
1°	PARIS DAUPHINE	GEOMETRY AND DIFFERENTIAL EQUATIONS	4	MAT/03	CHARACTERISING	
		FUNCTIONAL ANALYSIS	8	MAT/05	CHARACTERISING	
		OPTIMIZATION	4	MAT/05	CHARACTERISING	
		DISCRETE PROCESSES	4	MAT/06	CHARACTERISING	
		CONTROL OF MARKOV CHAINS	4	MAT/08	CHARACTERISING	
		MONTE-CARLO	4	MAT/06	CHARACTERISING	
		ENGLISH	2		OTHER	
		BROWNIAN MOTION AND ASSET PRICING	4	MAT/06	CHARACTERISING	
		CONTINUOUS PROCESSES - ADVANCED	4	MAT/06	CHARACTERISING	
		CONVEX ANALYSIS – ADVANCED	4	MAT/05	CHARACTERISING	
		POISSON PROCESS	4	MAT/06	CHARACTERISING	
		RESEARCH INTERNSHIPS	4		THESIS	
		ENGLISH 2	2		OTHER	
		TEACHINGS IN THE FOLLOWING LIST: <ul style="list-style-type: none"> • STATISTICAL LEARNING • NUMERICAL METHODS FOR TIME-DEPENDENT PROBLEMS • NON-PARAMETRIC STATISTICS • GERMAN 1&2 	8	SECS-S/01 MAT/08 SECS-P/05 L-LIN/14	FREE	
			60			

2°	PADOVA	TEACHINGS IN THE FOLLOWING LIST: <ul style="list-style-type: none"> • INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS • FUNCTIONS THEORY • CALCULUS OF VARIATIONS • ADVANCED ANALYSIS • DIFFERENTIAL EQUATIONS • HARMONIC ANALYSIS • STOCHASTIC ANALYSIS • STOCHASTIC METHODS FOR FINANCE • OPTIMIZATION FOR DATA SCIENCE • COMPUTATIONAL FINANCE • STOCHASTIC DIFFERENTIAL EQUATIONS WITH NUMERICS • STOCHASTIC METHODS • STATISTICAL METHODS FOR HIGH-DIMENSIONAL DATA • SYMPLECTIC MECHANICS • DYNAMICAL SYSTEMS • HAMILTONIAN MECHANICS • NUMERICAL METHODS FOR DIFFERENTIAL EQUATIONS 	24	MAT/05 MAT/06 SECS-S/06 MAT/09 SECS-P/05 MAT/07 MAT/08	COMPLEMENTARY	
		PREPARATORY EXAMS FOR THE MASTER THESIS	12		THESIS	
		MASTER THESIS	24		THESIS	
			60			