

Schedule Master 2 MPA
2nd trimester 2018-2019 (December 3 – February 22)

Detailed information for Probability & Statistics below

	9h-12h	14h-17h
Monday		« Stochastic calculus » Salle 1 LJAD (14h30-17h30)
Tuesday	« Hyperplane arrangements » Salle 1 LJAD	« Categorical methods» Salle 2 LJAD
	« Cinetic equations » Salle 2 LJAD, 9h30-12h30	« Form optimisation » PV 216, 15h-18h
Wednesday		
Thursday		
Friday	« Advanced statistics » Salle 2 LJAD	« Numerical methods in probability for mathematical finance » Salle 1 LJAD

** Course in PDE methods, from December 12. December: December 12, 19 and 21 from 9.30am to 12.30, Room 1. January 9 (9.30am-12.30, Room 1) . From January 15, every Tuesday morning, 9.30am-12.30 (Fizeau, same level as my office).

** Course in Stochastic control, from December 4. Till December: December 4 (9.30am— 12.30, Fizeau building), December 12, December 19 (Room2, 2.00pm-5pm). January 9 (2.00pm-5pm, Fizeau building). From January 18, every Friday morning (9.30am-12.30, Room 1).

** Course in Numerical methods in probability. Every Friday afternoon from November 16 to December 21. And from January 11.

Additional courses in Finance:

** Course on Market Microstructure: December 3, December 7, December 10, December 14, from 8.30am to 12.30am (Room 1). And January 14, January 21 from 8.30am to 12.30am (Room 1).

** Course on Financial Derivatives: January 7 (all day, Room 1 in the morning, Fizeau in the afternoon), January 8 (morning Room 3), January 10 (all day, Sophia Campus, room E-204), January 11 (morning, Room 1).