MATHÉMATIQUES ET INGÉNIERIE DU RISQUE

MATHEMATICS AND RISK ANALYSIS

Lecturers: **Marie-Christophette BLANCHET**

| Lecturers : 0.0 | TC : 0.0 | PW : 0.0 | Autonomy : 0.0 | Study : 0.0 | Project : 0.0 | Language : FR

Objectives

The third year specialization « Applied mathematics and risk engineering » is devoted to mathematical modeling and numerical simulation of problems arising in engineering.Students study a wide range of stochastic and deterministic methods concerning ordinary and partial differential equa-tions, optimization problems, discrete and time-continuous stochastic processes, statistics., together with the associated numerical methods.Opportunity is given to the best students to complete their formation with a master degree in one of the three following fields : applied mathematics, fInance / insurance, biomathematics / biostatistics.

Keywords :

Programme

Learning outcomes

- Up to date mathematical technics
- Tools for scientific monitoring
- Necessary background for an applied mathematics PhD

Independent study

Objectifs :

Méhodes :

Core texts

Assessment