DEGREE REQUIREMENTS

The Mathematics in Finance MS degree requires 11 lecture classes, plus a Masters project done in the Project and Presentation course.

The following courses are required:

- Derivative Securities
- Stochastic Calculus
- Continuous Time Finance
- Scientific Computing
- Computational Methods for Finance
- Risk and Portfolio Management with Econometrics
- Computing in Finance

(Students whose background makes one of these classes redundant can request to replace the redundant class with an extra elective).

The remaining lecture courses must be chosen from the following menu:

- Credit Markets and Models
- Interest Rate and FX Models
- Advanced Risk Management
- PDE for Finance
- Financial Engineering Models for Corporate Finance
- Time Series Analysis and Statistical Arbitrage
- Case Studies in Financial Modeling
- Algorithmic Trading and Quantitative Strategies
- Mortgage-Backed Securities and Energy Derivatives
- Active Portfolio Management