

M.S. in Quantitative Finance & Risk Analytics (QFRA) Fall 2018 & Spring 2019

2 - Required Professional Development & Career Workshops

MGMT 7770 Prof. Development Workshop 1/Career Workshops (Fall) Wed. 9am, 12pm & 3pm

MGMT 7780 Prof. Development Workshop 2/Career Workshops (Spring) Wed. 9am, 12pm & 3pm

5 Required QFRA Core:

Business Core-

MGMT 6020 Financial Management I (Fall) Thurs. 6-8:50pm

MGMT 6370 Options Futures & Derivatives Markets (Fall) Tues. 9-11:50am & (Spring) Tues. 2-4:50pm

Computational Core-

MGMT 6440 Financial Simulation (Spring) Thurs. 6-8:50pm

MGMT 6510 Financial Computation (Fall) Thurs. 3-5:50pm or Fri. 9-11:50am

Technical Core-

MGMT 6520 Financial Modeling (Fall) Tues. 6-8:50pm

5 Electives:

Students may choose any 5 courses listed below as approved by the MS QFRA advisor in order to best meet their academic goals. These courses are from an evolving list and are arranged according to three skill tracks. In order to register for a 4 credit course, students must use an independent study form.

Business Skills Track-

MGMT 6340 Financial Markets and Institutions (Fall) not offered in fall 2018

MGMT 6380 Advanced Corporate Finance (Fall) not offered in fall 2018

MGMT 7740 Accounting for Reporting and Control (Fall) Mon. 6-8:50pm

MGMT 6240 Financial Trading & Investing (Fall) Thurs. 12-2:50pm

MGMT 6410 Investments I (Fall) - Mon. & Thurs. 10-11:30am & (Spring) Friday 2-4:50pm

MGMT 6030 Financial Management II (Spring) Mon. 6-8:50pm

MGMT 6360 International Finance (Spring) Mon. & Thurs. 10-11:50am

MGMT 6430 Financial Statement Analysis (Spring) Mon. & Thurs. 4-5:30pm

MGMT 6960 Student Managed Fund (Spring) Wed. 6 – 8:50pm

MGMT 6250 Fixed Income Securities (Spring) Tues. 9-11:50am

MGMT 7760 Risk Management (Fall) Tues. 3-5:50pm (Spring) Thurs. 2-4:50pm

Computational Skills Track:

MATP 6600 Introduction to Optimization-4 credits (Fall) Tues. & Fri. 12-1:50pm

CSCI 6100 Machine Learning From Data-4 credits (Fall) Mon. & Thurs. 4-5:50pm

ECSE 4962 Introduction – Machine Learning-4 credits (Fall) Mon. & Thurs. 4-5:50pm

MATH 6660 Stochastic Process & Modeling-4 credits (Spring) Tues. & Fri. 2-3:50pm

MATH 4820 Introduction to Numerical Methods for Differential Equations -4 credits (Spring) Mon. & Thurs. 10-11:50am

MATP 6610 Computational Optimization-4 credits (Spring) Tues. & Fri. 2-3:50pm

Technical Skills Track:

MATH 4740 Introduction to Financial Mathematics and Engineering-4 credits (Fall) Mon. & Thurs. 2-3:50pm

MGMT 6570 Advanced Data Resource Management (Fall) Tuesday 12-2:50pm

CSCI 6390 Data Mining-4 credits (Fall) Tues. & Fri. 10-11:50am

ITWS 6600 Data Analytics (Fall) Tues. & Fri. 10-11:50am

(Spring) Mon. & Thurs. 10-11:50am or Tues. & Fri. 10-11:50am

MATH 6600 Methods of Applied Mathematics (Fall) Mon. & Thurs. 2-3:50pm

MATP 4600 Probability Theory & Applications (Fall) Tues. & Fri. 2-3:50pm

ECON 6966 Econometric Methods – Big Data (Fall) Tues. & Fri. 2-3:50pm

ECON 6560 Introduction to Econometrics (Fall) Mon. & Thurs. 2-3:50pm or Tues. & Fri. 10-11:50am

MGMT 6400 Financial Econometrics Modeling (Spring) Tues. 6-8:50pm

ISYE 6010 Applied Regression Analysis (Spring) Tues. & Fri. 4-5:20pm

MATP 4620 Mathematical Statistics (Spring) not offered in spring 2018

MGMT 6560 Technology Fundamentals for Analytics (Spring) Mon. & Thurs. 12-1:50pm