



M.S. in Quantitative Finance & Risk Analytics (QFRA): Fall 2019 & Spring 2020

2 – Required Professional Development & Career Workshops

MGMT 7770 Prof. Development Workshop 1/Career Workshops (Fall): Wednesday 9 a.m., 12 p.m., & 3 p.m.

MGMT 7780 Prof. Development Workshop 2/Career Workshops (Spring): Wednesday 9 a.m., 12 p.m., & 3 p.m.

5 – Required QFRA Core

Business Core-

MGMT 6020 Financial Management I (Fall): Monday 4-6:50 p.m.

MGMT 6370 Options Futures & Derivatives Markets (Fall): Tuesday 9-11:50 a.m.

Computational Core-

MGMT 6510 Financial Computation (Fall): Thursday 4-6:50 p.m.

MGMT 6440 Financial Simulation (Spring): Thursday 6-8:50 p.m.

Technical Core-

MGMT 6520 Financial Modeling (Fall): Tuesday 4-6:50 p.m.

5 – Electives

Students may choose any five courses listed below as approved by the program adviser in order to best meet their academic goals. These courses are from an evolving list and are arranged according to three skill tracks. When registering for a 4-credit course, students should be prepared to pay for one additional credit if the total is over 15 credits. Please be aware that seats might not be available for some non-MGMT courses.

Business Skills Track:

Fall

MGMT 7740 Accounting for Reporting and Control: Monday 6-8:50 p.m.

MGMT 6240 Financial Trading & Investing: Thursday 12-2:50 p.m.

MGMT 6410 Investments I: Monday & Thursday 10-11:30 a.m.

Spring

MGMT 6410 Investments I: Friday 9-11:50 a.m.

MGMT 6360 International Finance: Monday & Thursday 10-11:50 a.m.

MGMT 6430 Financial Statement Analysis: Monday & Thursday 4-5:30 p.m.

MGMT 6961 Student Managed Fund: Wednesday 6-8:50 p.m.

MGMT 6250 Fixed Income Securities: Monday & Thursday 10-11:30 a.m.

MGMT 7760 Risk Management: Tuesday 9-11:50 a.m.

Computational Skills Track:

Fall

MATP 6600 Introduction to Optimization (4 credits): Monday & Thursday: 10-11:50 a.m.

CSCI 6100 Machine Learning From Data (4 credits): Monday & Thursday 4-5:50 p.m.

ECSE 4962 Introduction-Machine Learning: Tuesday & Friday 2-3:20 p.m.

MATH 6660 Stochastic Process & Modeling (4 credits): Monday & Thursday 2-3:50 p.m.

Spring

MATP 6610 Computational Optimization (4 credits): Tuesday & Friday 2-3:50 p.m.

MGMT 6960 Advanced Financial Technology: Tuesday 2-4:50 p.m.

Technical Skills Track:

Fall

MATH 4740 Intro to Financial Mathematics and Engineering (4 credits): Monday & Thursday 12-1:50 p.m.

CSCI 6390 Data Mining (4 credits): Tuesday & Friday 10-11:50 a.m.

MGMT 6962 Data Analytics: Tuesday & Friday 10-11:50 a.m.

MATH 6600 Methods of Applied Mathematics: Tuesday & Friday 10-11:50 a.m.

MATP 4600 Probability Theory & Applications (Fall, 4 credits): Monday & Thursday 2-3:50 p.m.

ECON 6560 Introduction to Econometrics: Monday & Thursday 2-3:50 p.m. or Tuesday & Friday 10-11:50 a.m.

Spring

ECON 6560 Introduction to Econometrics: Tuesday & Friday 10-11:50 a.m. or 2-3:50 p.m.

ECON 6961 Econometric Methods – Big Data: Tuesday & Friday 2-3:50 p.m.

ITWS 6600 Data Analytics: Monday & Thursday 10-11:50 a.m. or Monday & Thursday 2-3:50 p.m.

MGMT 6400 Financial Econometrics Modeling: Tuesday 6-8:50 p.m.

MGMT 6560 Introduction to Machine Learning Applications: Monday & Thursday 12-1:50 p.m.

MGMT 6570 Advanced Data Resource Management: Monday & Thursday 2-3:50 p.m.