Rensselaer

Lally School
of Management
Student Services

M.S. in Quantitative Finance & Risk Analytics (QFRA)
Fall 2020 & Spring 2021

2 — Required Professional Development & Career Workshops

MGMT 7770	Prof. Development Workshop 1	Fall	Wednesday 12-1:50 p.m. and 3-4:50 p.m.
MGMT 7780	Prof. Development Workshop 2	Spring	

9 — Required QFRA Core:

MGMT 6020	Financial Management I*	F	M/Th 8-9:20 a.m.
MGMT 6100	Foundations of Data Science	F	T/F 8-9:20 a.m.
MGMT 6520	Financial Modeling & Optimization	F	M/Th 6-7:20 p.m
MGMT 6560	Introduction to Machine Learning Applications	F	M/Th 8-9:20 a.m. or M/Th 4-5:20 p.m.
MGMT 6370	Options Futures & Derivatives Markets	F	M/Th 7:30-8:50 p.m.
MGMT 6410	Quantitative Asset Management	S	
MGMT 7760	Risk Analytics & Management	S	
MGMT 6510	Financial Computation & Simulation	S	
MGMT 6961	Student Managed Investment Fund	S	

*MGMT 6020 can be waived and replaced with an elective course.

1 — Elective Course:

Students may choose one course (or two courses if they waive out of MGMT6020) listed below as approved by the M.S. QFRA adviser in order to best meet their academic goals.

MGMT 6240	Financial Trading and Investing	F	M/Th 2-3:50 p.m.
MGMT 6400	Financial Econometrics Modeling	F	M/Th 10-11:20 a.m.
MGMT 6570	Advanced Data Resource Management	F S	M/Th 2-3:30 p.m. or T/F 12-1:30 p.m.
MGMT 6140	Managing Digitization and Transformation	S	
MGMT 6964	Fixed Income Securities	S	
MGMT 6962	Advanced AI and Machine Learning for Finance	S	