

Curriculum: Master of Science in Finance: Quantitative Finance

MASTER OF SCIENCE IN FINANCE: QUANTITATIVE FINANCE

Effective Summer 2017
(36-48 credits)

Program Foundation Courses (12 credits)

<u>Course</u>	<u>Title</u>	<u>Prerequisite</u>
GR 521	Managerial Statistics	None
GR 522	Economic Environment of the Firm	None
GR 524	Accounting for Decision Making	None
GR 526	Calculus	None

Required Courses (33 Credits)

<u>Course</u>	<u>Title</u>	<u>Prerequisite</u>
FI 623	Investments	None
FI 625	Corporate Finance: Theory, Tools and Concepts	GR524
FI 631	Financial Modeling	FI625 or AC612
FI 635	Fixed Income Valuation and Strategies	Pre or Co-Req: FI623
*FI 640	Equity Valuation	FI623
FI 645	Derivatives	Pre or Co-Req: FI623
FI 650	Advanced Portfolio Theory and Practice	FI623
FI 751	International Financial Management	Pre or Co-Req: FI625
FI 774	Computational Finance	GR526, FI623; Recommended: FI645
ST 625	Quantitative Analysis for Business	GR521
**Choose one of the following:		
MA 611	Time Series Analysis	ST625
EC 621, <i>or</i>	Business and Economic Forecasting	GR521, Pre or Co-requisite GR 522
ST 635	Intermediate Statistical Modeling for Business	ST625

Elective Courses (3 Credits)

- ***The remaining course may be in FI, EC, MA or CS at the 600 or 700 level or another discipline with Program Director Approval.

ADVISING GUIDANCE

- *Students may substitute FI 640 with FI 735 Mergers and Acquisitions (pre-req: FI 625) to fulfill requirement.
- **Students may choose either EC 621, MA 611 or ST 635 to fulfill requirement.
- ***Students are not permitted to take both EC 621 AND MA 611.
- All course prerequisites must be satisfied. Please note that the stated prerequisites of a course may also have a prerequisite that must be satisfied.
- GR500 and GR600 level courses are designated on the course schedule as “D”, “P”, or “AL”. The “D” section is reserved for students whose primary degree is Full-Time MBA and the “P” sections are reserved for all other MS and Part-Time MBA students. The “AL” section is reserved for Accelerated Online MBA students with a limited number of seats open to students in other programs.
- All course work must be completed within five years.