

# COLUMBIA IEOR FALL 2017 COURSES

Please check the Directory of Classes for the up to date schedule; this document is subject to change.

SUB	#	SEC	PTS	CALL	TITLE	ACTIVITY	ROOM	DAY	TIME	FACULTY
DR0M	8000	060	0	22814	SPREADSHEET OPTIMIZATION & SIMULATION FOR MSE (AUG - SEP)					LIU, ZHE
DR0M	8107	060	3	63780	SERVICE OPERATIONS MANAGEMENT	LEC		W	9:00-12:15PM	SINGH, MEDINI
DR0M	8107	061	3	63747	SERVICE OPERATIONS MANAGEMENT	LEC		R	2:15-5:30PM	SINGH, MEDINI
DR0M	8116	060	3	62046	RISK MANAGEMENT	LEC		M	4:10-6:40PM	PICOULT, EVAN
DR0M	8131	060	3	92947	SPORTS ANALYTICS	LEC		M	9:00-12:15PM	BRODIE, MARK
DR0M	8510	060	3	73646	MANAGERIAL NEGOTIATIONS	LEC		M	7:10-9:40PM	STUART, HARBORNE
DR0M	8510	061	3	11249	MANAGERIAL NEGOTIATIONS	LEC		W	7:10-9:40PM	STUART, HARBORNE
DR0M	8816	001	1.5	64721	QUANTITATIVE PRICING & REVENUE ANALYTICS	LEC	140 URIS	M	9:00-12:15PM	KE, WEI
DR0M	8858	060	3	93642	DATA-DRIVEN ENTREPRENEURSHIP	LEC		F	10:10-12:40PM	SAXENA, ASHA
ENGI	4000	009	0		PROFESSIONAL DEVELOPMENT FOR MSFE	LEC		MW	2:40-3:55PM	MAK, JENNY
ENGI	4000	R09	0		PROFESSIONAL DEVELOPMENT FOR MSFE RECITATION	REC		F	3:00-4:30PM	MAK, JENNY
ENGI	4000	010	0		PROFESSIONAL DEVELOPMENT FOR MSE	LEC		MW	2:40-3:55PM	MAK, JENNY
ENGI	4000	R10	0		PROFESSIONAL DEVELOPMENT FOR MSE RECITATION	REC		F	12:30-2:00PM	MAK, JENNY
ENGI	4000	011	0		PROFESSIONAL DEVELOPMENT FOR MSIEOR	LEC		MW	2:40-3:55PM	MAK, JENNY
ENGI	4000	R11	0		PROFESSIONAL DEVELOPMENT FOR MSIEOR RECITATION	REC		F	12:30-2:00PM	MAK, JENNY
IMEF	4310	001	3	65263	THE MANUFACTURING ENTERPRISE	LEC		W	10:10-12:40PM	WEINIG, SHELDON
IEOR	2261	001	3	19101	ACCOUNTING & FINANCE	LEC	304 BARNARD	F	10:10-12:40PM	WEBSTER, ANTHONY
IEOR	3106	001	3	11007	STOCHASTIC SYSTEMS & APPLICATIONS	LEC		TR	11:40-12:55PM	POSSAMAI, DYLAN
IEOR	3608	001	3	68467	FOUNDATIONS OF OPTIMIZATION	LEC		MW	11:40-12:55PM	SETHURAMAN, JAY
IEOR	3658	001	3	62231	PROBABILITY FOR ENGINEERS	LEC		MW	1:10-2:25PM	DIKER, TON
IEOR	3900	001-025	1-3		UNDERGRADUATE RESEARCH OR PROJECT					FACULTY
IEOR	3999	001	1-1.5	86780	FIELDWORK (BS ONLY)					SIGMAN, KARL
IEOR	4000	001	3	71315	OPERATIONS MANAGEMENT	LEC		TR	8:40-9:55AM	TRUONG, VAN-ANH
IEOR	4003	001	3	16749	CORPORATE FINANCE FOR ENGINEERS (BS ONLY)	LEC		R	7:00-9:30PM	WAISMAN, MAYA
IEOR	4004	001	3	66088	OPTIMIZATION MODELS & METHODS FOR MSE	LEC		MW	11:40-12:55PM	AGRAWAL, SHIPRA
IEOR	4004	002	3	69314	OPTIMIZATION MODELS & METHODS FOR MSIEOR	LEC		TR	11:40-12:55PM	BIENSTOCK, DAN
IEOR	4004	003	3	17798	OPTIMIZATION MODELS & METHODS FOR MSIEOR	LEC		TR	4:10-5:25PM	FAENZA, YURI
IEOR	4007	001	3	76544	OPTIMIZATION MODELS & METHODS FOR MSFE	LEC		TR	8:40-9:55AM	IYENGAR, GARUD
IEOR	4100	001	1.5	64837	PROBABILITY MODELS FOR MSE (EXEMPTION REQUIRED)	LEC		TR	5:40-6:55PM	LAM, HENRY
IEOR	4101	001	3	72907	PROBABILITY MODELS FOR MSE	LEC		TR	5:40-6:55PM	LAM, HENRY
IEOR	4106	001	3	24164	STOCHASTIC MODELS FOR MSIEOR	LEC		MW	1:10-2:25PM	YAO, DAVID
IEOR	4111	001	3	60009	OPERATIONS CONSULTING FOR MSE	LEC	501 NWC	R	7:10-9:40PM	KACHANI, SOULAYMANE
IEOR	4150	001	3	77192	INTRODUCTION TO PROBABILITY AND STATISTICS	LEC		MW	11:40-12:55PM	DIKER, TON
IEOR	4207	001	3	15405	HUMAN FACTORS: PERFORMANCE	LEC		M	4:10-6:40PM	GOLD, LEON
IEOR	4403	001	3	27777	QUANTITATIVE CORPORATE FINANCE	LEC		W	4:10-5:25PM	SUNADA-WONG, RODNEY
IEOR	4404	001	3	27552	SIMULATION (MS ONLY)	LEC		TR	5:40-6:55PM	GHOSH, SOUMYADIP
IEOR	4407	001	3	11759	GAME THEORETIC MODELS OF OPERATION	LEC		TR	10:10-11:25AM	GOYAL, VINEET
IEOR	4500	001	3	74836	APPLICATIONS PROGRAMMING FOR FE	LEC		TR	5:40-6:55PM	BIENSTOCK, DAN
IEOR	4520	001	3	68118	APPLIED SYSTEMS ENGINEERING	LEC		W	4:10-6:40PM	JAHANGIR, EBAD
IEOR	4522	001	1.5	10781	PYTHON FOR OPERATIONS RESEARCH (FIRST HALF TERM: 9/5 - 10/24)	LEC		T	7:00-9:30PM	LOGSTON, PAUL
IEOR	4522	002	1.5	84030	PYTHON FOR OPERATIONS RESEARCH (CLASS: 8/28 - 10/3)					LOGSTON, PAUL
IEOR	4523	001	3	63396	DATA ANALYTICS FOR OPERATIONS RESEARCH	LEC		T	8:40-11:10AM	JOHAR, HARDEEP
IEOR	4523	002	3	72196	DATA ANALYTICS FOR OPERATIONS RESEARCH	LEC		W	8:40-11:10AM	AVGAR, YAIR
IEOR	4540	001	3	86030	DATA MINING FOR ENGINEERS	LEC		M	7:00-9:30PM	CHOROMANSKI, KRZYSZTOF
IEOR	4550	001	3	67222	ENTREPRENEURIAL BUSINESS CREATION FOR ENGINEERS	LEC		M	4:10-6:40PM	GULLEY, DAVID
IEOR	4555	001	3	27897	DESIGN AND AGILE PROJECT MANAGEMENT ENGINEERING LAB - NOTE: BY APPLICATION ONLY. ( <a href="http://astro.ieor.columbia.edu/view.php?id=377361">http://astro.ieor.columbia.edu/view.php?id=377361</a> )	LEC		W	4:10-6:40PM	FARROKHIA, ROBERT
IEOR	4572	001	3	84530	TOPICS IN OR: DATA ANALYTICS AND PYTHON FOR OR (BS ONLY)	LEC		MW	2:40-3:55PM	JOHAR, HARDEEP
IEOR	4575	001	3	27875	TOPICS IN OR: DESIGNING DIGITAL OPERATING MODELS	LEC		M	7:00-9:30PM	EFFIK, ANTHONY
IEOR	4576	001	1.5		TOPICS IN OR: DERIVATIVES MARKETING & STRUCTURING (FIRST HALF TERM: 9/6 - 10/25)	LEC		W	7:00-9:30PM	DEHNAD, KOSROW
IEOR	4620	001	3	70913	PRICING MODELS FOR FINANCIAL ENGINEERING	LEC		W	7:00-9:30PM	DEROSA, DAVID
IEOR	4650	001	3	16774	BUSINESS ANALYTICS	LEC	303 MUDD	TR	10:10-11:25AM	LESHNO, JACOB
IEOR	4650	002	3	77598	BUSINESS ANALYTICS	LEC	303 MUDD	TR	11:40-12:55PM	LESHNO, JACOB
IEOR	4700	001	3	12964	INTRODUCTION TO FINANCIAL ENGINEERING	LEC		MW	10:10-11:25AM	YAO, DAVID
IEOR	4701	001	3	25358	STOCHASTIC MODELS FOR MSFE	LEC		MW	10:10-11:25AM	LACKER, DANIEL
IEOR	4706	001	3	65180	FOUNDATIONS FOR FINANCIAL ENGINEERS	LEC		TR	10:10-11:25AM	POSSAMAI, DYLAN
IEOR	4711	001	3	67797	GLOBAL CAPITAL MARKETS	LEC		T	7:00-9:30PM	DASTIDAR, SIDDHARTHA
IEOR	4711	002	3	11251	GLOBAL CAPITAL MARKETS	LEC		W	7:00-9:30PM	DASTIDAR, SIDDHARTHA
IEOR	4718	001	3	70918	BEYOND BLACK-SCHOLES: THE IMPLIED VOLATILITY SMILE	LEC		MW	11:40-12:55PM	DERMAN, EMANUEL
IEOR	4721	001	0	69000	TOPICS IN QUANT FINANCE: MATHEMATICS OF FINANCIAL ENGINEERING					MILLER, MICHAEL
IEOR	4725	001	3.0	96746	TOPICS IN QUANT FINANCE: BIG DATA IN FINANCE	LEC		TR	1:10-2:25PM	NOGUER ALONSO, MIQUEL
IEOR	4726	001	3	86529	TOPICS IN QUANT FINANCE: APPLIED FINANCIAL RISK MANAGEMENT	LEC		TR	2:40-3:55PM	MALZ, ALLAN
IEOR	4727	001	3	75227	TOPICS IN QUANT FINANCE: PROGRAMMING FOR FINANCIAL ENGINEERING	LEC		R	4:10-6:40PM	HIRSA, ALI
IEOR	4728	001	1.5	11049	TOPICS IN QUANT FINANCE: QUANTITATIVE ALPHA STRATEGIES (FIRST HALF TERM: 9/6 - 10/25)	LEC		W	7:00-9:30PM	BROWN, AARON
IEOR	4731	001	3	61149	CREDIT RISK AND CREDIT DERIVATIVES	LEC		MW	1:10-2:25PM	CAPPONI, AGOSTINO
IEOR	4732	001	3	25545	COMPUTATIONAL METHODS IN DERIVATIVES PRICING	LEC		R	1:10-3:40PM	HIRSA, ALI
IEOR	4733	001	3	10760	ALGORITHMIC TRADING	LEC		R	7:10-9:40PM	KANI, IRAJ & GLEASON, KEN
IEOR	4736	001	3	65537	EVENT DRIVEN FINANCE	LEC		T	7:10-9:40PM	LIPKIN, MIKE & STANTON,
IEOR	4900	001-025	1-3	16672	MASTERS RESEARCH OR PROJECT					FACULTY
IEOR	4998	001	3	76314	MANAGING TECHNOLOGICAL INNOVATIONS	LEC		F	10:10-12:40PM	NEUMANN, GERARD
IEOR	4999	001	1-1.5	13321	FIELDWORK (MS ONLY)					DERMAN, EMANUEL
IEOR	6613	001	4.5	14835	OPTIMIZATION 1	LEC		MW	4:10-5:25PM	GOLDFARB, DONALD
IEOR	6711	001	4.5	23319	STOCHASTIC MODELING 1	LEC		TR	4:10-5:25PM	SIGMAN, KARL
IEOR	8100	001	3	64242	ADVANCED TOPICS IN IEOR: PHD SEMINAR ON QUEUEING THEORY	LEC		MW	10:10-11:25AM	WHITT, WARD
IEOR	8100	002	3	60992	ADVANCED TOPICS IN IEOR: BIG DATA AND MACHINE LEARNING: A MODERN APPROACH	LEC		T	7:00-9:30PM	CHOROMANSKI, KRZYSZTOF
IEOR	9101	001-025	1-6	75210	RESEARCH					FACULTY

	8:40 - 9:55AM	10:10 - 11:25AM	11:40-12:55PM	1:10 - 2:25PM	2:40 - 3:55PM	4:10-5:25PM	5:40-6:55PM	7:10-8:25PM	8:40-9:55PM
MONDAY		IEOR E4700 Intro to FE - Yao	IEOR E3608 Foundations of Optimization - Sethuraman	IEOR E3658 Probability for Engineers - Dieker	IEOR E4572 Data Analytics and Python for OR (BS ONLY) - Johar	IEOR E4207 Human Factors - Gold (4:10-6:40PM)		IEOR E4575 Designing Digital Operating Models - Elfik (7:00-9:30PM)	
	IEOR E4523-001 Data Analytics for OR - Johar (8:40-11:10)		IEOR E4150-001 Probability & Statistics - Dieker		ENGI E4000-002 Professional Development for MSE - Mak	IEOR E4550 Entrepreneurial Business Creation for Engineers Gulley (4:10-6:40PM)			
		IEOR E4701 Stochastic Models (FE) - Lacker	IEOR E4004-001 Optimization Models & Methods (MSE) - Agrawal	IEOR E4106 Stochastic Models - Yao	ENGI E4000-003 Professional Development for MSIEOR - Mak			IEOR E4570 Data Mining - Choromanski (7:00-9:30PM)	
	DROM B8131-060 Sports Analytics - Broadie (9:00-12:15PM)		IEOR E4718 Beyond Black-Scholes: The Implied Volatility Smile - Derman	IEOR E4731 Credit Risk and Credit Derivatives - Capponi	ENGI E4000-001 Professional Development for MSFE - Mak	DROM B8116-060 Risk Management - Picoult (4:10-6:40PM)		DROM B8510-060 Managerial Negotiations - Stuart (7:10-9:40PM)	
	DROM B8816-001 Quantitative Pricing & Revenue - Ke (9:00-12:15PM)					IEOR E6613 Optimization I - Goldfarb	FINANCIAL ENGINEERING PRACTITIONERS' SEMINAR (6:00 - 8:00PM)		
TUESDAY		IEOR E4407 Game Theoretic Models - Goyal	IEOR E3106 Stochastic Systems and Applications - Possamai	SEMINARS & MEETINGS (1:00 - 3:00PM)		IEOR E4004-003 Optimization Models & Methods (MSIEOR) - Faenza	IEOR E4500 Applications Programming for FE - Bienstock	IEOR E4711-001 Global Capital Markets - Dastidar (7:00-9:30PM)	
	IEOR E4000 Operations Management - Truong	IEOR E4650-001 Business Analytics Leshno	IEOR E4650-002 Business Analytics Leshno	IEOR E4575 BIG DATA IN FINANCE - Noguera Alonso	IEOR E4726 Applied Financial Risk Management - Malz		IEOR E4404 Simulation - Ghosh	IEOR E4522-001 Python for Operations Research (First Half) - Logston (7:00-9:30)	
	IEOR E4007 Optimization Models & Methods (FE) - Iyengar	IEOR E4706 Foundations of FE - Possamai	IEOR E4004-002 Optimization Models & Methods (MSIEOR) - Bienstock				IEOR E4101/E4100 Probability Models (MSE) - Lam	IEOR E4736 Event Driven Finance - Lipkin & Stanton (7:00-9:30)	
		IEOR E8100-001 PhD Seminar on Queueing Theory - Whitt				IEOR E6711 Stochastic Models - Sigman		IEOR E8100-002 Big Data and Machine Learning: A Modern Approach - Choromanski (7:00-9:30PM)	
WEDNESDAY		IEOR E4700 Intro to FE - Yao	IEOR E3608 Foundations of Optimization - Sethuraman	IEOR E3658 Probability for Engineers - Dieker	IEOR E4572 Data Analytics and Python for OR (BS ONLY) - Johar	IEOR E4520 Applied Systems Engineering - Jahangir (4:10-6:40PM)		IEOR E4620 Pricing Models for FE - DeRosa (7:00-9:30PM)	
		IEME E4310 The Manufacturing Enterprise - Weing (10:10-12:40PM)			ENGI E4000-002 Professional Development for MSE - Mak	IEOR E4555 Design & Agile Project Management Engineering Lab - Farrokhnia (4:10-6:40)		DROM B8510-061 Managerial Negotiations - Stuart (7:10-9:40PM)	
	IEOR E4523-002 Data Analytics for OR - Avgar (8:40-11:10)		IEOR E4004-001 Optimization Models & Methods (MSE) - Agrawal	IEOR E4106 Stochastic Models - Yao	ENGI E4000-003 Professional Development for MSIEOR - Mak	IEOR E4403 Quantitative Corporate Finance - Sunada-Wong (4:10-6:40)		IEOR E4711-002 Global Capital Markets - Dastidar (7:00-9:30PM)	
	DROM B8107-060 Service Operations Management - Singh (9:00-12:15PM)		IEOR E4150-001 Probability & Statistics - Dieker		ENGI E4000-001 Professional Development for MSFE - Mak			IEOR E4576 Derivatives Marketing & Structuring (1.5 - First Half) - Dehnad (7:00-9:30PM)	
		IEOR E4701 Stochastic Models (FE) - Lacker	IEOR E4718 Beyond Black-Scholes: The Implied Volatility Smile - Derman	IEOR E4731 Credit Risk and Credit Derivatives - Capponi		IEOR E6613 Optimization I - Goldfarb		IEOR E4728 Quantitative Alpha Strategies - Brown (1.5 - First Half) (7:00-9:30PM)	
THURSDAY		IEOR E4407 Game Theoretic Models - Goyal	IEOR E3106 Stochastic Systems and Applications - Possamai	SEMINARS & MEETINGS (1:00 - 3:00PM)		IEOR E4004-003 Optimization Models & Methods (MSIEOR) - Faenza	IEOR E4500 Applications Programming for FE - Bienstock	IEOR E4003 Corporate Finance for Engineers - Waisman (7:00-9:30PM)	
	IEOR E4000 Operations Management - Truong	IEOR E4650-001 Business Analytics Leshno	IEOR E4650-002 Business Analytics Leshno	IEOR E4732 Computational Methods in Derivatives Pricing - Hirs (1:10-3:40PM)			IEOR E4404 Simulation - Ghosh		
			IEOR E4004-002 Optimization Models & Methods (MSIEOR) - Bienstock	IEOR E4575 BIG DATA IN FINANCE - Noguera Alonso	IEOR E4726 Applied Financial Risk Management - Malz		IEOR E4101/E4100 Probability Models (MSE) - Lam	IEOR E4111 Operations Consulting - Kachani (7:10-9:40PM)	
						DROM B8107-061 Service Operations Management - Singh (2:15-5:30PM)			
	IEOR E4007 Optimization Models & Methods (FE) - Iyengar	IEOR E4706 Foundations of FE - Possamai				IEOR E4727 Programming for Financial Engineering - Hirs (4:10-6:40PM)		IEOR E4733 Algorithmic Trading - Kani (7:10-9:40PM)	
		IEOR E8100-001 PhD Seminar on Queueing Theory - Whitt				IEOR E6711 Stochastic Models - Sigman			
FRIDAY		IEOR E2261 Accounting & Finance - Webster (10:10-12:40PM)		PROFESSIONAL DEV (12:45-2:15PM)		PROFESSIONAL DEV (3:00-4:30PM)			
		IEOR E4998 Managing Technological Innovation - Neumann (10:10-12:40PM)							
		DROM B8858-060 Data-Driven Entrepreneurship - Saxena (10:10 - 12:40PM)							