MSFE PROGRAM

For Fall 2017 semester, register for the following:

1. IEOR E4007 Optimization Models
2. IEOR E4701 Stochastic Models
3. IEOR E4706 Foundations of Financial Engineering
4. IEOR E4721 Mathematics of Financial Engineering Primer
5. ENGI E4000-009 Professional Development
6. FE Elective (Select 1 or 2 courses; refer to advising deck to select)

FALL 2017 FE ELECTIVES

Select from:

- IEOR E4403 Quantitative Corporate Finance
- IEOR E4500 Application Programming for FE
- IEOR E4718 Beyond Black-Scholes: The Implied Volatility Smile
- IEOR E4725 Big Data in Finance
- IEOR E4726 Applied Financial Risk Management (3 points)
- IEOR E4727 Programming for Financial Engineering
- IEOR E4728 Quantitative Alpha Strategies (1.5)
- IEOR E4731 Credit Risk & Credit Derivatives
- IEOR E4733 Algorithmic Trading
- DROM B8116-060 Risk Management
- IEOR E4732 Computational Methods in Derivatives Pricing (Instructor's permission only; 2nd year elective)
- IEOR E4736 Event Driven Finance (Instructor's permission only; 2nd year elective)

*Courses outside of this list must be reviewed and approved by info@ieor.columbia.edu

CONCENTRATIONS

The MSFE Program offers (5) concentrations:

- Finance and Economics
- Derivatives
- Asset Management
- Computing and Programming
- Computational Finance and Trading Systems

For requirements, see:

http://ieor.columbia.edu/concentration/259