MSFE
EARLY REGISTRATION INFORMATION
FALL 2017
AGENDA

• Degree Overview
• Degree Requirements
• Program Overview
• Fall FE Electives
• Concentrations
• Faculty Advisors
DEGREE OVERVIEW

• Master of Science in Financial Engineering
• Awarded by The Fu Foundation School of Engineering and Applied Science, Columbia University
• Expected Completion:
  – May, August or December 2018
• Expected Degree Conferral:
  – May 2018, October 2018 or February 2019
DEGREE REQUIREMENTS

• 36 credits
• Core, semi-core and electives
• ENGI E4000 is required in order to receive IEOR career management services
• No Pass/Fail courses
• Attendance and Learning Journals for the FE Seminar Series (Fall 2017 & Spring 2018)
• All courses must be completed at Columbia
• Remain in good standing
• Academic integrity
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)
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
• Faculty advisor will be assigned beginning of September.
• For early registration inquiries, please email the [IEOR Academic Affairs Team](mailto:)

Agostino Capponi  Emanuel Derman  Ali Hirsa  Xunyu Zhou
YOUR ACTION ITEMS

• Activate your UNI
• Login to SSOL https://ssol.columbia.edu/
• Register for your courses (core & electives)
• Review your tuition e-Bill
• Review academic calendar http://registrar.columbia.edu/