MS in FINANCIAL ENGINEERING
ACADEMIC ADVISING FOR FALL 2017

COLUMBIA | ENGINEERING
The Fu Foundation School of Engineering and Applied Science

AGENDA

1. Degree Overview
2. Degree Requirements
3. Program Overview
4. Fall FE Electives
5. Concentrations
6. Faculty Advisors

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MSFE 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

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DEGREE REQUIREMENTS

1. 36 credits
2. Core, semi-core and electives
3. ENGI E4000 is required in order to receive IEOR Career Management services
4. No Pass/Fail courses
5. Attendance and Learning Journals for the FE Seminar Series (Fall 2017 & Spring 2018)
6. All courses must be completed at Columbia
7. Remain in good standing
8. Academic integrity

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MSFE PROGRAM

For Fall 2017 semester, register for the following:

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

DESCRIPTION OF COURSES

www.ieor.columbia.edu and click on Courses

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:

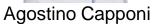http://ieor.columbia.edu/concentration/259

MSFE FACULTY ADVISORS

Agostino Capponi

Emanuel Derman

Ali Hirsa

Daniel Lacker

Dylan Possamaï

Xunyu Zhou

Faculty advisor will be assigned beginning of September. For early registration inquiries, please email the IEOR Academic Affairs Team.

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YOUR ACTION ITEMS

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

THE IEOR OFFICE

SUITE 315 MUDD

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www.ieor.columbia.edu