MS in FINANCIAL ENGINEERING
ACADEMIC ADVISING FOR FALL 2017
AGENDA

1. Degree Overview
2. Degree Requirements
3. Program Overview
4. Fall FE Electives
5. Concentrations
6. Faculty Advisors
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
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
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)
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
Faculty advisor will be assigned beginning of September. For early registration inquiries, please email the [IEOR Academic Affairs Team](mailto:ieoracademicaffairs@columbia.edu).
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

info@ieor.columbia.edu

www.ieor.columbia.edu