

**Department of Industrial Engineering and Operations Research
Financial Engineering Master of Science Program Sheet**

Name: _____

Advisor: _____

REQUIRED CORE COURSES

Course	Registered	Complete	Substitution	Approval	Notes
IEOR E4701					
IEOR E4702					
IEOR E4706					
IEOR E4007					
IEOR E4703					
IEOR E4707					
IEOR E4709					

ELECTIVES

(Three of them must be from the Semi-Core Electives list)

Course	Registered	Complete	Points	Approval

Semi-Core Electives

- DRAN B8835: Security Pricing Models
- IEOR E4403: Advanced Engineering and Corporate Economics
- IEOR E4500: Applications Programming for Financial Engineering
- IEOR E4602: Quantitative Risk Management
- IEOR E4708: Seminar on Important Papers in Financial Engineering
- IEOR E4710: Term Structure Modeling
- IEOR E4718: Introduction to the Implied Volatility Smile
- IEOR E4725: Topics in Quantitative Finance: Numerical Solutions of Partial Differential Equations
- IEOR E4726: Topics in Quantitative Finance: Experimental Finance
- IEOR E4727: Topics in Quantitative Finance: Asset Allocation
- IEOR E4729: Topics in Quantitative Finance: Computational Methods in Derivatives Pricing
- IEOR E4731: Credit Risk and Credit Derivatives

*If there are other courses you are interested in taking, please contact your advisor for approval.

** Courses in Graduate School of Business and School of International and Public Affairs require application and approval.