

# IEOR DEPARTMENT COURSE OFFERINGS

## SUMMER 2008

SUBJ	#	SECT	PTS	CALL #	TITLE	ACTIVITY	DAYS	TIME	ROOM	FACULTY
<b>SUMMER SESSION I (MAY 27 - JULY 3)</b>										
IEOR	4723	001	1.5	82097	TOPICS IN QUANTITATIVE FINANCE: RISK MANAGEMENT	LEC	T	5:00pm-7:30pm	633 MUDD	MALZ, ALLAN
IEOR	4724	001	1.5	90996	TOPICS IN QUANTITATIVE FINANCE: HEDGE FUND MANAGEMENT	LEC	W	6:30pm-9:00pm	633 MUDD	METZGER, LEON
IEOR	4725	001	1.5	18248	TOPICS IN QUANTITATIVE FINANCE: NUMERICAL SOLUTIONS OF PDEs	LEC	M	6:30pm-9:00pm	633 MUDD	KANI, IRAJ
IEOR	4727	001	1.5	33446	TOPICS IN QUANTITATIVE FINANCE: FOREIGN EXCHANGE & RELATED DERIVATIVES INSTRUMENTS	LEC	W	4:00pm-6:30pm	633 MUDD	DEROSA, DAVID
IEOR	4728	001	1.5	41898	TOPICS IN QUANTITATIVE FINANCE: INFLATION DERIVATIVES (NOTE: CLASS ON 6/26 WILL BE HELD ON 6/24 AT 7:30-10:00PM)	LEC	R	6:30pm-9:00pm	633 MUDD	KANI, IRAJ
<b>SUMMER SESSION II (JULY 7 - AUGUST 29)</b>										
IEOR	4701	001	3	42746	STOCHASTIC MODELS FOR FE	LEC	TR	10:00am-11:15am, 2:00pm-3:15pm	833 MUDD	CONT, RAMA
IEOR	4701	R01	0		STOCHASTIC MODELS FOR FE (RECITATION 1)	REC				TA
IEOR	4701	R02	0		STOCHASTIC MODELS FOR FE (RECITATION 2)	REC				TA
IEOR	4702	001	1.5	47248	STATISTICAL INFERENCE FOR FINANCIAL ENGINEERING (STARTS 8/4, ENDS 8/27)	LEC	MW	10:00am-11:15am, 12:15pm-1:30pm	833 MUDD	KOU, STEVE
IEOR	4706	001	3	66448	FINANCIAL ENGINEERING: FOUNDATIONS OF FE (7/8 - 7/31)	LEC	TR	6:00pm-7:30pm	633 MUDD	TILMAN, LEO
IEOR	4706	001	3	66448	FINANCIAL ENGINEERING: FOUNDATIONS OF FE (8/4 - 8/27)	LEC	MW	3:00pm-5:30pm	633 MUDD	KOU, STEVE
<b>SUMMER SESSION I &amp; II</b>										
IEOR	4900	1-17	1-3		MASTER'S RESEARCH PROJECT	See <a href="http://www.columbia.edu/cu/bulletin/uwb/">www.columbia.edu/cu/bulletin/uwb/</a> for sections				
IEOR	4999	001	1-2	80531	CURRICULAR PRACTICAL TRAINING NOTE: IEOR GRADUATE STUDENTS ONLY.					DERMAN, EMANUEL
IEOR	9101	1-17	1-6		RESEARCH	See <a href="http://www.columbia.edu/cu/bulletin/uwb/">www.columbia.edu/cu/bulletin/uwb/</a> for sections				
IEOR	9900	1-17	0		DOCTORAL DISSERTATION	See <a href="http://www.columbia.edu/cu/bulletin/uwb/">www.columbia.edu/cu/bulletin/uwb/</a> for sections				

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SUMMER SESSION I (MAY 27 - JULY 3) SCHEDULE																												
	9:00	9:30	10:00	10:30	11:00	11:30	12:00	12:30	1:00	1:30	2:00	2:30	3:00	3:30	4:00	4:30	5:00	5:30	6:00	6:30	7:00	7:30	8:00	8:30	9:00	9:30	10:00	
<b>MONDAY</b>																					E4725 Numerical Solutions of PDEs - Kani (6:30-9:00)							
<b>TUESDAY</b>																					E4723 Risk Management - Malz (5:00-7:30)							
<b>WEDNESDAY</b>																				E4727 Foreign Exchange & Related Derivatives Instruments - DeRosa (4:00-6:30)								
																					E4724 Hedge Fund Management - Metzger (6:30 - 9:00)							
<b>THURSDAY</b>																					E4728 Inflation Derivatives - Kani (6:30 - 9:00)							
SUMMER SESSION II (JULY 7 - AUGUST 29) SCHEDULE																												
	8:30	9:00	9:30	10:00	10:30	11:00	11:30	12:00	12:30	1:00	1:30	2:00	2:30	3:00	3:30	4:00	4:30	5:00	5:30	6:00	6:30	7:00	7:30	8:00	8:30	8:30	9:00	
<b>MONDAY</b>				E4702 Statistical Inference for FE - Kou (10:00 - 11:15)					E4702 Statistical Inference for FE - Kou (12:15 - 1:30)					E4706 Foundations of Financial Engineering - Kou (3:00-5:30)														
<b>TUESDAY</b>				E4701 Stochastic Models for FE - Cont (10:00 - 11:15)								E4701 Stochastic Models for FE - Cont (2:00 - 3:15)								E4706 Foundations of Financial Engineering - Tilman (6:00-8:30)								
<b>WEDNESDAY</b>				E4702 Statistical Inference for FE - Kou (10:00 - 11:15)					E4702 Statistical Inference for FE - Kou (12:15 - 1:30)					E4706 Foundations of Financial Engineering - Kou (3:00-5:30)														
<b>THURSDAY</b>				E4701 Stochastic Models for FE - Cont (10:00 - 11:15)								E4701 Stochastic Models for FE - Cont (2:00 - 3:15)								E4706 Foundations of Financial Engineering - Tilman (6:00-8:30)								