Concentration in Financial Engineering

The following are doctoral courses by concentration area that may be offered. The department intends to offer at least one course in each area (beyond the core) each term.

- STAT G6105 Real analysis and probability I
- STAT G6106 Real analysis and probability II
- IEOR E6703 Advanced financial engineering
- IEOR E6710 Markov decision processes
- IEOR E6609 Dynamic programming
- IEOR E6801 Monte Carlo and discrete-event simulation
- ECON G6211 Microeconomic analysis I
- ECON G6212 Microeconomic analysis II
- STAT G6107 Theory of statistical inference I
- STAT G6108 Theory of statistical inference II
- STAT G8321 Statistical inference for stochastic processes
- MNSC B9801 Computational Finance (B9801 is a Topics Course)
- MNSC B9801 Monte Carlo Simulation (B9801 is a Topics Course)
- MNSC B9801 Stochastic optimal control (B9801 is a Topics Course)

Not counted for breadth and depth requirements:
- IEOR E4706 Financial engineering I
- IEOR E4708 Financial engineering topics
- IEOR E4709 Data analysis for financial engineers
- IEOR E4710 Term structure models
- STAT W4315 Linear regression models
- STAT G6101 Statistical modeling for data analysis I
- STAT G6102 Statistical modeling for data analysis II
- STAT G6503 Statistical inference and time series modeling
- MNSC B8835 Security pricing and computation