Financial Mathematics Course Schedule

Starting Summer 2016—*One Course Per Term*

Summer 2016	625.441	Mathematics of Finance: Investment Science
Fall 2016	555.444	Introduction to Financial Derivatives
Spring 2017	555.445	Interest Rate and Credit Derivatives
Fall 2017	625.403	Statistical Methods and Data Analysis
Spring 2018	625.433	Monte Carlo Methods
Summer 2018	625.714	Introductory Stochastic Differential Equations with Applications
Fall 2018	555.446	Financial Risk Management and Measurement
Spring 2019	625.416	Optimization in Finance
Fall 2019	625.495	Time Series Analysis and Dynamic Modeling
Spring 2020	555.447	Quantitative Portfolio Theory & Performance Analysis

Starting Summer 2016—*Two Courses Per Term*

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