

Schedule of Classes Academic Year 2012-2013

Financial Engineering MS Program Baruch College

Fall 2012

MTH 9814	Quantitative Introduction to Financial Instruments	3 credits	(core course)
MTH 9815	Software Engineering for Finance	3 credits	(core course)
MTH 9821	Numerical Methods for Finance I	3 credits	(core course)
MTH 9831	Probability and Stochastic Processes for Finance I	3 credits	(core course)

Winter 2013

MTH 9891	Introduction to Applied Financial Econometrics	1.5 credits	(elective)
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Spring 2013

MTH 9845	Risk Management	3 credits	(elective)
MTH 9848	Elements of Structured Finance	3 credits	(elective)
MTH 9852	Numerical Methods for Finance II	3 credits	(core course)
MTH 9862	Probability and Stochastic Processes for Finance II	3 credits	(core course)
MTH 9863	Volatility Filtering and Estimation	1.5 credits	(elective)
MTH 9893	Time Series Analysis	1.5 credits	(elective)
MTH 9894	Algorithmic Trading	1.5 credits	(elective)
MTH 9879	Market Microstructure Models	3 credits	(elective)
MTH 9895	Big Data in Finance	1.5 credits	(elective)

Summer 2013

MTH 9868	Advanced Risk and Portfolio Management	3 credits	(elective)
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Fall 2013

MTH 9865	Commodities and Futures Trading	1.5 credits	(elective)
MTH 9873	Interest Rate Models and Interest Rate Derivatives	3 credits	(elective)
MTH 9875	The Volatility Surface	3 credits	(elective)
MTH 9882	Fixed Income Risk Management	1.5 credits	(elective)
MTH 9883	Deal Theory and Structuring	1.5 credits	(elective)
MTH 9884	Machine Learning	1.5 credits	(elective)
MTH 9896	Behavioral Finance	1.5 credits	(elective)
MTH 9903	Capstone Project and Presentation	3 credits	(core course)

Other Elective Courses

MTH 9842	Linear and Quadratic Optimization
FIN 9786	International Financial Markets
FIN 9793	Advanced Investment Analysis
FIN 9797	Options Markets
ECO 82100	Financial Econometrics
STA 9700	Modern Regression Analysis

Course Instructors
Academic Year 2012-2013

Financial Engineering MS Program
Baruch College

Ken Abbott, Morgan Stanley (MTH 9845)

Miguel Castro, Two Sigma (MTH 9884)

Jay Damask, Ronin Capital (MTH 9893)

Jim Gatheral, Baruch MFE (MTH 9875 & MTH 9879)

Mark Higgins, JPMorgan (MTH 9885)

Doug Howard, Baruch MFE (MTH 9873)

Alireza Javaheri, JPMorgan (MTH 9863)

Norman Kabir, Autonomy Capital (MTH 9815)

Elena Kosygina, Baruch MFE (MTH 9831 & MTH 9862)

Alain Ledon, Bank of America Merrill Lynch (MTH 9815)

Andrew Lesniewski, Depository Trust & Clearing Corporation (MTH 9882)

Ashley Lester, Morgan Stanley (MTH 9891)

Jim Liew, Alpha Quant (MTH 9894)

Attilio Meucci, Kepos Capital (MTH 9868)

Rados Radoicic, Baruch MFE (MTH 9891)

Sylvain Raynes, R&R Consulting (MTH 9848 & MTH 9849)

Andrew Sheppard, Fountainhead Training (MTH 9895)

Robert Spruill, State Street (MTH 9814)

Dan Stefanica, Baruch MFE (MTH 9821 & MTH 9852)

Tai-Ho Wang, Baruch MFE (MTH 9831 & MTH 9862)