FINANCIAL ENGINEERING, MS

for the degree of Master of Science in Financial Engineering

Covering topics in finance, economics, numerical methods, stochastic calculus, and computer programming, the MSFE is a rigorous, three-semester, 48-credit, resident degree program with a summer internship opportunity. Twelve courses each of 4 graduate credits are required for graduation; they are expected to be taken in sequence in the respective semesters.

For additional details and requirements refer to the program's Web site (http://msfe.illinois.edu/academics/curriculum.aspx) and the Graduate (http://www.grad.illinois.edu/gradhandbook/) College (http://www.grad.illinois.edu/gradhandbook/) Handbook (http://www.grad.illinois.edu/gradhandbook/).

<table>
<thead>
<tr>
<th>Code</th>
<th>Title</th>
<th>Hours</th>
</tr>
</thead>
<tbody>
<tr>
<td>FIN 500</td>
<td>Introduction to Finance</td>
<td>4</td>
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<tr>
<td>FIN 512</td>
<td>Financial Derivatives</td>
<td>4</td>
</tr>
<tr>
<td>FIN 516</td>
<td>Term Structure Models (Course revision from 4 to 2 credit hours)</td>
<td>2</td>
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<tr>
<td>FIN 553</td>
<td>Machine Learning in Finance</td>
<td>2</td>
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<tr>
<td>IE 522</td>
<td>Statistical Methods in Finance</td>
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<td>IE 523</td>
<td>Financial Computing</td>
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<td>IE 524</td>
<td>Optimization in Finance</td>
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<tr>
<td>IE 525</td>
<td>Stochastic Calculus &amp; Numerical Models in Finance</td>
<td>4</td>
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<tr>
<td>IE 517</td>
<td>Machine Learning in Finance Lab</td>
<td>2</td>
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<td>Elective Coursework (approved by academic advisor)</td>
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<td>Professional Development (choose from the following)</td>
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<td>FIN 583</td>
<td>Practicum</td>
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<tr>
<td>IE 597</td>
<td>Independent Study</td>
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Other independent study/internship with approval of advisor.

Total Hours 48

Other Requirements

Requirement

A minimum of 36 credit hours must be taken from the University of Illinois Urbana-Champaign campus.

Minimum GPA: 2.75

Information listed in this catalog is current as of 05/2022