



Photo: George Doyle/Getty Images

Master of Science in Mathematics

Mathematical Finance

at Rutgers, The State University of New Jersey

Overview

The mathematical finance program prepares students for careers in quantitative finance and risk management at investment banks, financial software and systems providers, financial consulting firms, and other financial institutions. Students obtain a Master of Science (M.S.) degree from the Graduate School–New Brunswick on recommendation of the Graduate Program in Mathematics. The program is led by the Department of Mathematics, in partnership with the Department of Statistics.

Degree Requirements

Students complete 30 credits of coursework—seven core and three elective courses—and write a master's degree essay. Core courses are offered by the departments of Mathematics and Statistics. Elective courses are offered by Rutgers Business School–Newark and New Brunswick and the departments of Computer Science, Economics, Electrical and Computer Engineering, and Operations Research. Full-time students can complete the M.S. degree in 12 or 15 months.

Faculty

U.S. News & World Report and the National Research Council rank the graduate programs of Rutgers' departments of Mathematics and Statistics among the top 21 in the United States. Faculty research expertise includes mathematical finance, numerical analysis, partial differential equations, probability theory, stochastic processes, and statistical analysis. The mathematical finance program, in particular, is shaped by the faculty's research and experience in developing models for derivative security pricing and risk management for leading investment banks and by their contact with the financial industry.

Resources

The departments of Mathematics and Statistics are located in the Hill Center for Mathematical Sciences, which features an excellent library with spacious study areas, well-equipped computer laboratories, wireless and wired Internet access, a graduate student lounge, and convenient access to athletic facilities. A dedicated, full-time program administrator assists students throughout their residency. The Career Services office provides extensive resources to students seeking internships and permanent positions and hosts numerous recruiting visits.

The University

As a university strongly committed to graduate education and research, Rutgers, The State University of New Jersey, provides programs of exceptional academic quality taught by a distinguished faculty. Chartered in 1766, Rutgers is one of the nation's premier research institutions and a member of the Association of American Universities, a highly selective organization composed of the leading research universities in North America. With holdings of approximately three million volumes, the Rutgers University library system ranks among the largest in the United States.

The New Brunswick Campus

Rutgers–New Brunswick offers students a full complement of intellectual, cultural, and recreational activities. The campus is located within convenient commuting distance of metropolitan and financial centers in New Jersey and New York and is approximately 45 minutes from Manhattan via NJ TRANSIT express commuter rail or coach. Our location near New York is a strong advantage for students when seeking summer internships or permanent employment after graduation.

Admissions

Applications for the fall semester are accepted through March 1, though earlier submission is recommended; strong applications received after the deadline may be considered if space is available. We welcome students with any undergraduate major who will have completed the prerequisite courses: multivariable calculus, differential equations, calculus-based probability, and linear algebra. Please visit our website at finmath.rutgers.edu for application forms and further information, or contact us directly.

Director, Mathematical Finance Program
Department of Mathematics
Hill Center for Mathematical Sciences, Room 348
Rutgers, The State University of New Jersey
110 Frelinghuysen Road
Piscataway, NJ 08854-8019
Telephone: 732-445-3920
Fax: 732-445-5530

finmath.rutgers.edu

RUTGERS
Graduate School | New Brunswick

Rutgers, The State University of New Jersey, is dedicated by law and by purpose to serving all people on an equal and nondiscriminatory basis.

Produced by Rutgers' Department of University Relations.

RU-0607-0139/12M

RUTGERS

Graduate School | New Brunswick

Director, Mathematical Finance Program

Department of Mathematics

Hill Center for Mathematical Sciences, Room 348

Rutgers, The State University of New Jersey

110 Frelinghuysen Road

Piscataway, NJ 08854-8019

NON-PROFIT ORG.
U.S. POSTAGE
PAID
NEW BRUNSWICK, NJ
PERMIT NO. 157

Master of Science in Mathematics
Mathematical Finance