



Department of Mathematics
Hill Center for Mathematical Sciences, #348
School of Arts and Sciences
Rutgers, The State University of New Jersey
110 Frelinghuysen Road
Piscataway, NJ 08854-8019

www.finmath.rutgers.edu
finmath@rci.rutgers.edu
732-445-2390 ext. 6018
Fax: 732-445-5530

Student Name: _____ Graduation Date: _____

GRADUATE SCHOOL REQUIREMENTS:

- _____ Rutgers Cumulative GPA of 3.0 or better
- _____ No more than 3 C's or C+ in courses counting towards MSMF
- _____ Completed 10 approved courses
- _____ Completed 2 semesters of Math 16:642:630 successfully
- _____ Master Essay completed by deadline through Math 16.643.623, 624, 625, 626, 627, 628 (with B or better)
- _____ Completed Graduation & Diploma Application
- _____ No more than 12 credit hours of transfer work and only after 12 credit hours at Rutgers have been completed with a grade of B or better

6 REQUIRED COURSES:

- _____ Math 16.643.621 *Math Finance I*
- _____ Math 16.643.622 *Math Finance II*
- _____ Econ 16.220.507 *Econometric I*
- _____ Econ 16.220:508 *Econometrics I*
- _____ Math 16.643.573 *Numerical Analysis I*
- _____ Math 16.643.574 *Numerical Analysis II*

STRONGLY RECOMMENDED ELECTIVE:

- _____ ECE 16.332.503 *Programming Finance (Fall)*

CHOOSE 1 OR MORE OF THE FOLLOWING ELECTIVES:

- _____ Math 16.643.623 *Computational Finance (Spring)*
- _____ Math 16.643.624 *Credit Risk Modeling (Fall, odd years)*
- _____ Math 16.643.625 *Portfolio Theory & Applications (Fall)*
- _____ Math 16.643.626 *Fixed Income Securities & Deriv. Modeling*
- _____ Math 16.643.627 *High-Freq. Finance & Stochastic Control (Fall, even years)*
- _____ Math 16.643:628 *Topics in Math Finance: Quantitative Risk Modeling*
- _____ Math 16.643:628 *Topics in Math Finance: Energy Risk, Commodities, and Derivative Modeling.*
- _____ Math 16.643.611 *Topics in Applied Mathematics: Variational Inequalities, Obstacle and Free Boundary Problems in Mathematical Finance*
- _____ Math 16.643.631 *Mathematical Methods for Financial Risk Management*
- _____ Math 16.643.632 *Topics: Mathematical Finance in Industry (No Final Project in this Course)*



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ADDITIONAL ELECTIVES:

- | | |
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| _____ STAT 16.960.567 <i>Applied Multivariate Analysis</i> | _____ BUS 22.390.601 <i>Risk and Insurance Management (Fall)</i> |
| _____ STAT 16.960.583 <i>Methods of statistical Inference</i> | _____ BUS 22.390.603 <i>Investment Analysis and Management</i> |
| _____ STAT 16.960.588 <i>Data Mining</i> | _____ BUS 22.390.611 <i>Fixed Income Securities</i> |
| _____ ECE 14.332.566 <i>Intro. to Parallel & Distributed Programming</i> | _____ ECE 14.332.567 <i>Software Engineering I</i> |
| _____ _____ | _____ _____ |

INTERNSHIPS:

<u>Yes or No</u>	<u>Part time or Full-Time</u>	Company Name & Location _____
Position: _____	Duties _____	

SEMINAR IN MATHEMATICAL FINANCE:

Obtained Satisfactory grades for each of the following two semesters in Math 16:643:630

_____ = _____ Semester _____ = _____ Semester

Director approved substitutions: _____

Student Signature: _____
 Rutgers ID # _____