
Quantitative Finance Specialization

The Quantitative Finance specialization prepares students for careers in finance that are more mathematically demanding than the typical M.B.A. paths. In recent years we have seen an increase in the demand for analytical skills in the financial service industries. Understanding recent developments in financial markets and products requires a degree of sophistication not only in finance, but also in stochastic processes, statistics, and applied economics. Courses with both finance and statistics allow students to pursue advanced work in these areas.

Similar to other specializations at Stern, the Quantitative Finance specialization requires 9 points (3 courses). There are two categories of courses (courses in Statistics and courses in Finance) from which students can select to complete a Quantitative Finance specialization.

I. STATISTICS (statistics courses with quantitative finance applications)

B90.2308	Applied Stochastic Processes for Financial Models
B90.2309	Mathematics of Investment
B90.3321	Stochastic Processes
B90.3323	Stochastic Models in Finance

II. FINANCE (quantitatively oriented finance courses)

B40.3332	Modern Portfolio Theory and Asset Management
B40.3333	Debt Instruments and Markets
B40.3335	Futures and Options
B40.3340	Advanced Futures and options

Please select one course from Category I and two courses from Category II. If you would like to add a non category II course as you final selection, please see an academic advisor from the Langone Program office (langone@stern.nyu.edu) or the MBA Academic Advising office (advising@stern.nyu.edu).

Adapted from materials prepared for the Stern School Bulletin

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