TOTAL UNITS

THE UNIVERSITY OF CHICAGO

necessary for degree completion:

Core - 400 units Computing - 400 units Electives - 450 units **AUTUMN** WINTER **SPRING SUMMER** BUSF 41202 - 100 units FINM 33000 - 100 units FINM 36702 - 50 units FINM 33150 - 100 units SUMMER PRACTICAL FINM 34000 - 50 units FINM 34510 - 50 units Mathematical Foundations Portfolio Theory and Regression Analysis and EXPERIENCE Probability and Stochastic Stochastic Calculus I Analysis of Financial of Option Pricing Processes Risk Management II Quant. Trading Strategies Time Series Degree requirement for full-time students. Students must enroll in either **Practicum** or **Project Lab Either** FINM 34000 or FINM 34510 during Summer quarter to FINM 36700 - 100 units must be taken as a core course. **Either** FINM 33150 or BUSF 41202 complete their PE Component. If <u>not</u> taken as a core course, FINM 34510 must be taken as a core course. Portfolio Theory and Risk may be taken as an elective. If both are taken, one may count as Management I an elective course. FINM 32850 - 100 units FINM 32500 - 100 units FINM 33160 - 100 units FINM 32600 - 100 units FINM 32700 - 100 units FINM 32950 - 50 units Case Studies for Computing Computing for Finance Machine Learning for Finance Computing for Finance in C++ Advanced Computing Introduction to HPC in Finance in Python for Finance in Finance FINM 33165 - 100 units Either FINM 32500 or FINM 33160 FINM 32000 - 100 units Either FINM 32600 or FINM 32700 is a required computing course is a required computing course Probabilistic Programming and Numerical Methods Deep Learning Any computing courses taken to exceed 400 units will Count towards electives. FINM 33180 - 100 units FINM 35000 - 100 units FINM 33170 - 100 units FINM 34520 - 50 units FINM 33601 - 100 units FINM 35500 - 100 units Multivariate Data Analysis via Topics in Economics Financial Statistics: Time Series. Stochastic Calculus II Fixed Income Derivatives Corporate and Credit Securities Matrix Decompositions Forecasting, Mean Reversion & High Frequency Data 0 0 0 0 FINM 35910 - 50 units FINM 37601 - 50 units FINM 37301 - 50 units FINM 39100 - 50 units Applied Algorithmic Trading Mathematical Market Foreign Exchange: Model Risk, Counterparty Microstructure: Markets, Products & Pricing Risk, and Systematic Risk An Optimization Approach FINM 37602 - 50 units *Any one of the following electives Mathematical Market activities fulfills the Summer Microstructure: Practical Experience requirement: w/o Rationality Assumptions O FINM 36000 - 50 units Project Lab I *may only be taken once FINM 36001 - 0 units Project Lab II *may be taken infinite times FINM 38000 - 0 units FINM Practicum I *for those with a program approved internship or research project FINM 38001 - 50 units FINM Practicum II *for those with a program approved internship or research project, may be taken in alternating sequence with FINM 38000, but cannot be taken more than twice in five quarters