

Table of Curriculum

Classification	Course No.	Computer Code	Course Name	Lecture, Lab, Credit (Assignment)	Semester	Note
Mandatory courses	FEP311	83.311	Introduction to Financial Engineering	3:0:3	Spring	*MAS371, *IE471
	FEP321	83.321	Analysis and Probability for Finance	3:0:3	Spring	*IE231. for non-math major
	MSB235	42.235	Financial Management	3:0:3	Spring, Fall	for math major
	FEP411	83.411	Structuring and Pricing of Financial Products	3:1:3	Fall	*MAS471, *IE574, ** *IE575, **
Elective courses	MAS355	25.355	Mathematical Statistics	3:0:3		up to 2 courses in this group
	MAS365	25.365	Introduction to Numerical Analysis	3:2:4		
	MAS472	25.472	Computer Simulations in Financial Mathematics	3:0:3		
	MSB215	42.215	Microeconomics	3:0:3	Spring	up to 2 courses in this group
	MSB230	42.230	Principle of Accounting	3:0:3	Spring, Fall	
	MSB235	42.235	Financial Management	3:0:3	Spring, Fall	
	CS206	36.206	Data Structure	3:0:3	Spring, Fall	up to 2 courses in this group
	CS324	36.324	Programing for Computational Finance	3:0:3	Fall	
	CS478	36.478	Financial Data Analysis and Mining	3:0:3	Fall	
	IE331	31.331	OR I	3:1:3	Spring	up to 2 courses in this group
	IE332	31.332	OR II	3:1:3	Fall	
	IE432	31.432	Decision Analysis and Risk Management	3:0:3	Spring	
	IE473	31.473	Financial Economics	3:0:3	Fall	
IE574	31.574	Portfolio Management and Financial Optimization	3:0:3	Fall		
IE576	31.576	Risk Management	3:0:3	Spring		
HSS453	10.453	Behavioral Finance	3:0:3	Fall		
Research	FEP496	83.496	Seminar(B.S.)	1:0:1	Fall	

※ L:L:C column denotes Lecture: Lab: Credit

※ Replaceable courses are marked with asterisk (*) in the remarks column,

※ **designates course for both undergraduate and graduate programs

※ FEP321 is mandatory for non-mathematics major students. MSB235 is mandatory for mathematics major students.

※ Only one of either IE331(OR I-Optimization) or IE332(OR II-Stochastic Models) can be accounted for the FEP requirement, not both.

※ Substitute course

- MSB230 Principles of Accounting → BEP420 Principles of Accounting, BAT(ITB)130 Principle of Accounting, MGT342 Principles of Accounting
- MSB235 Financial Management → BEP410 Corporate Finance, BAT(ITB)235 Financial Management, MGT341 Financial Management
- MSB215 Microeconomics → BEP406 Microeconomics, MGT250 Theory of Microeconomics
- FEP411 Structuring and Pricing of Financial Products → IE574 Portfolio management and Financial Optimization (this substitution will be applicable for students entering in Fall, 2016 and thereafter. But, the students entering KAIST in 2015 and its before may follow this)

Substitute Course List

Substitute courses in the department					
Category	Courses currently offered		Courses not currently offered		
	Course no.	Course title	Course no.	Course title	Remark
Mandatory Major Courses	FEP311	Introduction to Financial Engineering	MAS371	Introduction to Financial Mathematics	
			IE471	Introduction to Financial Engineering	
Mandatory Major Courses	FEP321	Analysis and Probability for Finance	MAS242	Analysis II	Replaceable for the students in major of non-mathematics who will complete two subjects of MAS242 and MSB235
			MSB235	Financial Management	
			IE231	Applied Real Analysis and Probability	
Mandatory Major Courses	FEP411	Structuring and Pricing of Financial Products	MAS471	Financial Mathematics and Stochastic Models	
			IE574	Portfolio Management and Financial Optimization	
			IE575	Structuring and Pricing Financial Products	
Elective courses	MSB230	Principle of Accounting	BEP420	Principles of Accounting	Subject name and code have changed
			BAT130	Principle of Accounting	
			ITB130	Principle of Accounting	
			MGT342	Principles of Accounting	
Elective courses	MSB235	Financial Management	BEP410	Corporate Finance	
			BAT235	Financial Management	
			ITB235	Financial Management	
			MGT341	Financial Management	
Elective Courses	MSB215	Microeconomics	BEP406	Microeconomics	
			MGT250	Theory of Microeconomics	

※Substitute courses may differ according to the effective year of the requirements.