Curriculum

☐ Undergraduate courses

Classif.	Course No.	Course Title	L:L:C	Semester	Remarks
Mandatory courses	FEP311	Introduction to Financial Engineering	3:0:3	Spring	*MAS371, *IE471
	FEP321	Analysis and Probability for Finance	3:0:3	Spring	*IE231. for non-math major
	MSB235	Financial Management	3:0:3	Spring, Fall	for math major
	FEP411	Structuring and Pricing of Financial Products	3:1:3	Fall	*MAS471, *IE575, **
Elective courses	MAS355	Mathematical Statistics	3:0:3		up to 2 courses in this group
	MAS365	Introduction to Numerical Analysis	3:2:4		
	MAS472	Computer Simulations in Financial Mathematics	3:0:3		
	MSB230	Principle of Accounting	3:0:3	Spring, Fall	up to 2 courses in this group
	MSB235	Financial Management	3:0:3	Spring, Fall	
	MSB406	Micro-Economics	3:0:3	Spring	
	CS206	Data Structure	3:0:3	Spring, Fall	up to 2 courses in this group
	CS324	Programing for Computational Finance	3:0:3	Fall	
	CS478	Financial Data Analysis and Mining	3:0:3	Fall	
	IE331	OR I	3:1:3	Spring	up to 2 courses in this group
	IE332	OR II	3:1:3	Fall	
	IE432	Decision Analysis and Risk Management	3:0:3	Spring	
	IE473	Financial Economics	3:0:3	Fall	
	IE574	Portfolio Management and Financial Optimization	3:0:3	Fall	
	IE576	Risk Management	3:0:3	Spring	
	HSS453	Behavioral Finance	3:0:3	Fall	
Research	FEP496	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) or IE332(OR II) can be accounted for the FEP requirement, not both.