Table of Curriculum

Classification	Subject No.	computation code	Subject Name	Lecture: Experiment: Credit	Semester	Note
Common Core	CC511	11.511	Probability and Statistics	2:3:3	Spring and Fall	Sub.: BIZ500
Major Mandatory	BAF502	F5.502	Financial Accounting	3:0:3	Spirng and Summer and Fall	
	BAF504	F5.504	Investment Analysis	3:0:3	Spring	
	BAF508	F5.508	Stochastic Calculus for Finance	1.5:0:1.5	Spring	
	BAF510	F5.510	Analysis of Fixed Income Securities	1.5:0:1.5	Spring or Fall	
	BAF512	F5.512	Applications in Stochastic Calculus for Finance	1.5:0:1.5	Spring	Prerequisite: BAF508
	BAF513	F5.513	Computer Programming for Financial Engineering Ⅰ	1.5:3:1.5	Spring or Fall	
	BAF514	F5.514	Computer Programming for Financial Engineering Ⅱ	1.5:3:1.5	Fall	
	BAF515	F5.515	Computer Programming for Financial Engineering Ⅲ	2:3:3	Spring or Fall	
	BAF516	F5.516	Computational Finance	3:0:3	Fall	
	BAF517	F5.517	Research Methods in Financial Engineering Ⅰ	1.5:0:1.5	Spring and Fall	
	BAF518	F5.518	Research Methods in Financial Engineering Ⅱ	1.5:0:1.5	Spring and Fall	Prerequisite: BAF517
	BAF603	F5.603	Futures and Options	3:0:3	Spring	
Elective	BAF611	F5.611	Venture Capital Investments	1.5:0:1.5	Spring or Summer or Fall	
	BAF612	F5.612	Private Equity Investments	1.5:0:1.5	Spring or Summer or Fall	
	BAF613	F5.613	Corporate Governance	1.5:0:1.5	Spring or Fall	
	BAF621	F5.621	International Finance	1.5:0:1.5	Spring or Fall	
	BAF623	F5.623	Foreign Exchange Markets and Foreign Exchange Policy	1.5:0:1.5	Spring or Fall	
	BAF624	F5.624	Principles of Insurance and Risk	1.5:0:1.5	Spring or Fall	
	BAF626	F5.626	Modelling in Financial Engineering	1.5:0:1.5	Spring	Prerequisite: BAF511
	BAF627	F5.627	Portfolio Optimization and Management	1.5:0:1.5	Spring	Prerequisite: BAF509
	BAF628	F5.628	Term Structure of Interest Rates	1.5:0:1.5	Spring	
	BAF630	F5.630	Analysis of Economic Indicators and Forecasting	1.5:0:1.5	Fall	
	BAF631	F5.631	Estimation of Financial Engineering Models	1.5:0:1.5	Fall	
	BAF632	F5.632	Financial Securities and Their Design	1.5:0:1.5	Fall	
	BAF633	F5.633	Simulation Methods for Finance	1.5:0:1.5	Fall	Prerequisite: BAF508, 511
	BAF634	F5.634	Advanced Econometric Analysis for Finance	1.5:0:1.5	Fall	
	BAF635	F5.635	Real Estate Investments	1.5:0:1.5	Fall	
	BAF636	F5.636	Interest Rate Derivatives	1.5:0:1.5	Fall	Prerequisite: BAF628
	BAF637	F5.637	Management of Derivative Positions	1.5:0:1.5	Fall	Prerequisite: BAF629
	BAF638	F5.638	Operational Risk Management	1.5:0:1.5	Fall	
	BAF639	F5.639	Security Analysis and Trading Strategies	1.5:0:1.5	Fall	
	BAF640	F5.640	Financial Market Risk Management	1.5:0:1.5	Fall	Prerequisite:

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						BAF511
	BAF641	F5.641	Numerical Methods in Finance	1.5:0:1.5	Fall	Prerequisite: BAF514
	BAF642	F5.642	Financial Time Series Analysis	1.5:0:1.5	Fall	
	BAF643	F5.643	Behavioral Finance	1.5:0:1.5	Fall	
	BAF644	F5.644	Credit Risk Modeling and Credit Derivatives	1.5:0:1.5	Fall	Prerequisite: BAF628
	BAF645	F5.645	Derivatives Trading Strategies	1.5:0:1.5	Fall	Prerequisite: BAF629
	BAF646	F5.646	Statistical Arbitrage	1.5:0:1.5	Fall	
	BAF647	F5.647	Artificial Intelligence and Machine Learning for Financial Engineering	3:0:3(5)	Fall	
	BAF648	F5.648	Mathematics for Insurance	1.5:0:1.5	Fall	
	BAF649	F5.649	Advanced Financial Time Series Analysis	1.5:0:1.5	Fall	Prerequisite: BAF642
	BAF650	F5.650	Financial Market Microstructure	1.5:0:1.5	Fall	
	BAF651	F5.651	Mortgage Backed Securities & Other Structured Securities	1.5:0:1.5	Fall	Prerequisite: BAF510
	BAF652	F5.652	Contemporary Topics in Derivatives	1.5:0:1.5	Fall	Prerequisite: BAF629
	BAF653	F5.653	Algorithmic Trading and Quantitative Trading	1.5:0:1.5	Fall	
	BAF654	F5.654	Alternative Investment	1.5:0:1.5	Fall	
	BAF655	F5.655	Fixed Income Portfolio Management	1.5:0:1.5	Fall	Prerequisite: BAF510,627
	BAF656	F5.656	Commodity Trading	1.5:0:1.5	Fall	
	BAF657	F5.657	Introduction to FinTech	1.5:0:1.5	Spring or Fall	
	BAF658	F5.658	Financial Information and Security Design	1.5:0:1.5	Fall	
	BAF659	F5.659	Cross-Sectional Financial Data Analysis	1.5:0:1.5	Fall	
	BAF660	F5.660	Financial Data Analysis with Big Data	1.5:0:1.5	Fall	
	BAF661	F5.661	Big Data Analysis on Credit Risks	1.5:0:1.5	Fall	
	BAF662	F5.662	Foreign Currency Investment	1.5:0:1.5	Fall	
	BAF663	F5.663	Estimation of Asset Pricing Models	1.5:0:1.5	Fall	
	BAF679	F5.679	Quant and Factor Investment Strategy	0.1250347	Spring	
	BAF687	F5.687	Cases in Asset Management	1.5:0:1.5	Fall	
	BAF688	F5.688	Cases Studies on Risk Management	1.5:0:1.5	Fall	
	BAF805	F5.805	Special Topics in Financial Engineering	1.5:0:1.5	Spring or Summer or Fall	
	BAF811	F5.811	Distinguished Lectures in Asset Management	1.5:0:1.5	Fall	
	BAF812	F5.812	Distinguished Lectures in Financial Engineering	1.5:0:1.5	Fall	
	BIZ537	G1.537	Green Business Theory	3:0:3	Spring or Fall	
	BIZ538	G1.538	Green Technologies and Green Industries	3:0:3	Spring or Fall	
	BIZ637	G1.637	Studies on Green Growth Strategy	3:0:3	Spring or Fall	
	BIZ643	G1.643	Green Firm Valuation and Social Finance	1.5:0:1.5	Spring or Fall	
Research	BAF960	F5.960	Thesis for Graduate Students	0:0:9	Spirng and Fall	
	BIZ950	G1.950	Sustainability Projects	2:3:3	Spring or Fall	
	BIZ951	G1.951	Green Finance Projects	2:3:3	Spring or Fall	

※ Prerequisite: Classification, course title could be different according requirements year.