Fall 2020 (updated on 04/15/2020) Rev. KP

	M	T	W	TH	F	Saturday
8:30- 11:20		Recitation in OOP 22:839:617:30 Idx: 17871 1WP-308 (58)				
8:30- 11:30					∞Machine Learning 22:839:685:30 Idx: 20067 1WP-216 (71) Dinc, I.	
9:00- 11:50	∞Fin Modeling II 22:839:662:40 Idx: 17875 1WP-206 (114) Zhang, Y.		Derivatives 22:839:609:30 Idx: 17865 1WP-118 (98) Tamoni, A.	Derivatives 22:839:609:31 Idx: 17866 1WP-216 (71) Tamoni, A.	SP Obj Orientd Prog 22:839:614:40 Idx: 17869 1WP-412 (58) Jenq, J.	
9:00- 12:00						Advanced Corporate Finance Modeling 22:390:693:30 Idx: 17729 1WP-120 (62) Freeman
10:00- 12:50		Opt Models in Fin 26:711:564:01 Idx: 18554 1WP-202 (30) Ruszczynski, A.	Data Mining 26:198:650:30 Idx: 17689 1WP-120 (62)			
			Intro to Probability 26:960:575:01 Idx: 18672 1WP-358 (30) Lidbetter, T.			
1:00-	Hedge Fund 22:390:681:30 Idx: 17726 1WP-216 (71) Longo, J.	Fin Inst & Markets 22:839:604:30 Idx: 17721 1WP-228 (68) Ades, R.	Econometrics - Time Series 26:223:655:01 Idx: 18380 1WP-502 (30) Osterrieder, D.	Econometrics 22:839:654:30 Idx: 17874 1WP-205 (102) Naumova, M.	SP Obj Orientd Prog 22:839:614:41 Idx: 17870 1WP-412 (58) Jenq, J.	

3:50	Career Management 22:839:664:31 Idx:17876 1WP-220 (116) Ades, R.					
3:00- 5:50		Stochastic Processes 26:960:580:01 Idx: 18674 1WP-202 (30)				
5:30- 8:20		Data Mining 26:198:644:01 Idx: 18263 1WP-464 (30) Qu, Meng				
6:00- 9:00		Decoding of Corp 22:010:648:40 Idx: 17651 1WP-358 (30)		Portfolio Theory 22:390:608:40 Idx: 17724 1WP-418 (44) Liao, C.		
	∞Numerical Analysis 22:839:510:40 Idx: 17864 1WP-216 (71)	Anal of Fixed Income 22:839:611:30 Idx: 17867 1WP-220 (116) Zhang, Q.	∞Quant Equity 22:390:686:30 Idx: 17727 1WP-216 (71)	Anal of Fixed Income 22:839:611:31 Idx: 17868 1WP-216 (71) Zhang, Q.		
		Blockchain 22:839:641:40 Idx: 17873 1WP-508 (58) Ozair, M.				
	Invest Analysis & Mgt 22:839:603:40 Idx: 17719 1WP-408 (58) Liao, C.	Fin Inst & Markets 22:839:604:40 Idx: 17723 1WP-503 (44) Ades, R.		∞Risk Management 22:839:670:40 Idx: 17877 1WP-408 (58) Naumova, M.		

MQF Internship 22:839:638:40. Idx , 05941 Wu Y

MQF Research 22:839:690:01. Idx (Prior Approval Required) Wu, Y

[Link to request SPN: https://forms.gle/xvLYVeDnHAXgLCXc6](https://forms.gle/xvLYVeDnHAXgLCXc6)

Classes marked in yellow are core courses

∞ Classes marked with an infinity symbol " ∞ " means 2nd year only (These classes are very hard and should be taken at your own risk)

rev 5.05.2016 WL

The MQF program strictly adheres to the following calendar for add/drop and withdrawal penalty periods.
Please plan accordingly. Academic Calendar: http://www.business.rutgers.edu/mba/students/calendars

1. Econometrics, System Simulation (NJIT course), and Financial Time Series are substitutable core courses.
If a student takes one of them as a core course, the student can take another one or two as electives.

2. Financial Institutions and Markets, and Risk Management (offered in the Fall) are substitutable core courses.
If a student takes one of them as a core course, the student can take the other as an elective.

3. Fin. Statement Analysis & Decoding of Corp. Financial Statements are equivalent courses. One can take either one as an elective course but not both

5. Tpc: Applied Portfolio Mgt requires an application. Contact Prof. Longo at longojo@gmail.com.

6. Regarding the course registration and SPN request contact information, please see below for more detail.

1. For regular 839 courses, you need to register online by yourself.
2. **For any RBS Courses but not 839 courses,** you need to use "Link to request SPN" above these notes and fill out the form.
   For 26:xxx:xxx:xx courses, please use "Link to request SPN."
   For 26:390:85 Machine Learning Apps for Finance, please use "Link to request SPN."
   For 26:711:685 Advanced Probability, please contact the professor for permission to take the class, then use "Link to request SPN" and submit form with proof of permission.
   For any MBA classes (eg: 22:390:xxx:30/40/60): please use "Link to request SPN."
3. **For all Non RBS Courses,** please use "Link to request SPN**", DO NOT send individual request to department administrators or professors. See below examples:**
   ---For FSRM courses in the Statistics Department in NB, please use "Link to request SPN" fill out the form with current transcript.
   ---For Credit Risk Modeling course, do not recommend for students, it is terribly difficult. It will take time to evaluate the transcripts by Mathematical Finance Master's Program before getting the SPN. Please use "Link to request SPN" fill out the form with current transcript.

7. Unless stated to be in New Brunswick (NB), all classes are in Newark.

8. To view your term bill and payment due dates log on to your account here:
https://finservices.rutgers.edu/otb/
You may visit The Office of Student Accounting, Billing and Cashiering for more information here:
http://studentabc.rutgers.edu/