

MASTER OF SCIENCE IN FINANCE

Curriculum

To earn a Master of Science in Finance, students must successfully complete 33 credit hours (11 courses). The typical program will consist of six core courses and five elective courses. However, students may request that they be allowed to substitute an elective course for a core course if they can demonstrate to the program director that they have already mastered the material in the core course.

MASTER OF FINANCE CURRICULUM

Code	Title	Credit Hours
Core Courses		18
MSF 501	Math with Financial Appls.	3
MSF 502	Statistical Analys in Fin Mkts	3
MSF 503	Financial Modeling	3
MSF 504	Valuation/Portfolio Management	3
MSF 505	Futures/Option/OTC Derivatives	3
MSF 506	Financial Statement Analysis	3
General Electives - select 9-15 credit hours from any 500 level MSF course, excluding core courses.		9-15
Optional Concentrations - complete 6 credit hours to fulfill a concentration requirement		
Corporate Finance		(6)
Select 6 credit hours from the following list:		6
MSF 534	Corporate Finance	3
MSF 535	Investment Banking	3
Entrepreneurial Finance		(6)
Select 6 credit hours from the following list:		6
MSF 595	Entrepreneurial Finance	3
MSF 596	The Venture Capital Process	3
Financial Econometrics		(6)
Select 6 credit hours from the following list:		6
MSF 566	Time Series Analysis	3
MSF 567	Bayesian Econometrics	3
Financial Technology		(6)
Select 6 credit hours from the following list:		6
MSF 524	Models for Derivatives	3
MSF 525	Term Struc Mod & Int Rate Der	3
MSF 526	Computational Finance	3
High Frequency Finance		(6)
Select 6 credit hours from the following list:		6
MSF 576	OOP & Algorithmic Trading Sys	3
MSF 577	High Frequency Finance	3
MSF 593	Market Microstructure	3
Investment Management		(6)
Select 6 credit hours from the following list:		6
MSF 544	Equity Valuation	3
MSF 545	Struct Fixed Income Portfolios	3
MSF 547	Machine Learning	3
MSF 546	Quant Investment Strategies	3
Risk Management		(6)
Select 6 credit hours from the following list:		6
MSF 554	Market Risk Management	3
MSF 555	Credit Risk Management	3
MSF 568	Energy Commodities Analytics (MSF 568 and MSF 547 also count toward Trading concentration)	3

MSC 622	Enterprise Risk Management	3	
Trading			(6)
Select 6 credit hours from the following list:			6
MSF 547	Machine Learning	3	
MSF 568	Energy Commodities Analytics	3	
MSF 584	Equity & Equity Deriv Trading	3	
MSF 585	FOREX & Fixed Income Strat	3	

Minimum degree credits required: 33

Core Requirement

All Master of Science in Finance students must complete the six core classes unless they have obtained written permission from the program director to substitute an alternative class for a core class.

Course Substitutions

To the extent that students have completed commensurate coursework or professional experience, substitutions to the required curriculum may be permitted, with the approval of the program director. Qualified students may substitute courses from the Master of Mathematical Finance for elective courses in the Master of Science in Finance program.

Free Electives

Up to two graduate-level electives may be taken from outside the courses prescribed above. These electives may be taken from other offerings at the Stuart School of Business, the Chicago-Kent College of Law, or Mies Campus graduate programs, provided that:

1. They are consistent with the Master of Science in Finance program objectives.
2. They have been approved, prior to the student's registration, by the Master of Science in Finance program director or the student's academic adviser.

Students may also transfer up to two classes from a graduate program at another AACSB accredited university if the student has not used the classes to satisfy the requirements for a degree at the university. Additional classes may be transferred with the permission of the program director.

Prerequisite Courses

Some students may be required to take prerequisite courses in mathematics, statistics, or computer programming before being admitted to a graduate course. Undergraduate course offerings, which typically are listed with a primary numeral of four or below cannot be used as free electives in the Master of Science in Finance program.