QUANTITATIVE FINANCE (MS)

Department Website (https://stern.shanghai.nyu.edu/en/program/ms-quantitative-finance/)

NYSED: 38806 **HEGIS:** 0506.00 **CIP:** 52.0201

Program Description

The Master of Science in Quantitative Finance is a master's program with a global track at NYU Shanghai, and is intended to prepare pre-experience students with strong skills in mathematics, engineering, science, technology, finance and business for the rapidly evolving professional marketplace in the field of finance. It achieves this by leveraging key technical interests and capabilities of successful applicants into the modern financial architecture and its central functions such as trading, market and product design, underwriting and securitization, payments and settlement, derivatives, asset management, risk management, corporate financial management and a range of technical innovations that are evolving in these areas.

A high level of rigor is embedded in the MSQF program. It is targeted toward smart, disciplined and dependable students who have the ability to climb a steep learning curve and a well-developed capability for creative and critical thinking. This is the skill set in demand in the new world of finance, from the biggest and most diverse financial institutions to specialized financial boutiques and end-users such as nonfinancial corporations and asset managers. To succeed, market participants need to know how financial instruments are designed, priced, traded and deployed in a highly competitive and unforgiving market environment.

Admissions

Applications for the NYU Stern - NYU Shanghai Master of Science in Quantitative Finance are accepted for the **Summer start** term only.

See MS in Quantitative Finance (https://stern.shanghai.nyu.edu/en/admissions/ms-quantitative-finance/) for admission requirements and instructions specific to this program.

Program Requirements

The program requires the completion of 36 credits, comprised of the following:

Course	Title	Credits
Major Requirements		
SHBI-GB 7300	Statistics & Data Analysis	3
SHBI-GB 7303	Foundations of Finance	3
SHBI-GB 7305	Corporate Finance	3
SHBI-GB 7301	Stochastic Modeling & Simulation	3
SHBI-GB 7105	Business Communications	1.5
SHBI-GB 7309	Chinese Financial Markets	3
SHBI-GB 7306	Debt Instruments & Markets	3
SHBI-GB 7307	Futures & Options	3
SHBI-GB 7315	Capstone Seminar	3
SHBI-GB 7314	Volatility Modeling	3
SHBI-GB 7308	Fundamentals of FinTech	3
SHBI-GB 7130	Professional Responsibility and Leadership	1.5
Electives		
Other Elective Credits		3
Total Credits		**36**

Sample Plan of Study

Course	Title	Credits
1st Semester/Term		
SHBI-GB 7300	Statistics & Data Analysis	3
SHBI-GB 7303	Foundations of Finance	3
SHBI-GB 7305	Corporate Finance	3
SHBI-GB 7301	Stochastic Modeling & Simulation	3
SHBI-GB 7105	Business Communications	1.5
	Credits	**13.5**
2nd Semester/Term		
SHBI-GB 7309	Chinese Financial Markets	3
SHBI-GB 7306	Debt Instruments & Markets	3
Elective		3
	Credits	**9**
3rd Semester/Term		
SHBI-GB 7315	Capstone Seminar	3
SHBI-GB 7314	Volatility Modeling	3
SHBI-GB 7307	Futures & Options	3
SHBI-GB 7308	Fundamentals of FinTech	3
SHBI-GB 7130	Professional Responsibility and Leadership	1.5
	Credits	**13.5**
	Total Credits	**36**

Learning Outcomes

Upon successful completion of the program, graduates will:

1. Students will be able to conduct sophisticated financial analyses pertinent to a range of financial functions in both financial and non-financial firms.
2. Students will be able to effectively communicate sophisticated financial analyses with tech-driven colleagues.
3. Students will be more easily able to adapt to new developments in finance and bridge the gap between application of modern product and process technologies and state-of-the-art finance.

Policies

NYU Policies

University-wide policies can be found on the New York University Policy pages (https://bulletins.nyu.edu/nyu/policies/).

Stern Policies

Additional academic policies can be found on the Stern Graduate Academic Policies page (https://bulletins.nyu.edu/graduate/business/academic-policies/).