Master of Science Sample Curriculum

Research Area: Financial Engineering

Degree Pursing: MS IE (non-thesis)

Courses (Minimum Enrollment 12 hours/8 hours if 25% assistantship or greater)

1st Semester (fall)		2nd Semester (spring)	
Course	Credits	Course	Credits
IE 410: Stochastic Processes & Applic	4	IE 420: Financial Engineering	4
IE 411: Optimization for Large Systems	4	IE 510: Applied Nonlinear Programming -or- IE 521: Convex Optimization	4 4
IE 523: Financial Computing -or- IE 498 JG: Computing for ISE	4 3	IE 525: Numerical Methods in Finance -or- IE 526: Stochastic Calculus in Finance	4 4
Elective	1		
Total	**12**	**Total**	**12**

3rd Semester (fall)	
Course	Credits
IE 522: Statistical Methods in Finance	4
IE 524: Optimization in Finance	4
IE 597: Independent Study	4
Total	**12**

Disclaimer: This sample curricula should be used as a guide for students. See degree requirements for your specific degree and adjust as necessary to meet your program requirements and educational goals.

Department of Industrial and Enterprise Systems Engineering, University of Illinois at Urbana-Champaign
117 Transportation Building, MC-238, 104 South Mathews Ave., Urbana, IL 61801
Email ise@illinois.edu | Web ise.illinois.edu | Phone (217) 333-2731