Student Learning Outcomes

College: Business
Department: Finance
Degree Program: Masters of Science in Mathematical Finance

1) Students will demonstrate proficiency in advanced pricing techniques and theories for derivative securities.

2) Students will be able to discuss and apply appropriate statistical and econometric techniques typically used in empirical finance practice.

3) Students will demonstrate competence with stochastic calculus as applied to financial problems.

4) Students will demonstrate familiarity with techniques used to solve the partial differential equations typically encountered in the pricing of derivative securities.