

CLAREMONT GRADUATE UNIVERSITY
FINANCIAL ENGINEERING PROGRAM
Fall 2009

SUBJ.	CAT#	CLASS#	COURSE TITLE	UNITS	PROF.	DAY/TIME	COLLEGE/LOCATION
REQUIRED COURSES							
MATH	251	1283	Probability	4	Percus	Tue. 4-6:50 PM	TBA
MATH	252	1284	Statistics	4	Nguyen	Thurs. 4-6:50 PM	TBA
MATH	358	1286	Mathematical Finance	4	Schellhorn	Tue. 4-6:50 PM	TBA
MGT	326	1084	Financial Accounting (I)	4	Wallace	Mon. 1-3:30 PM	TBA
MGT	326	1085	Financial Accounting (II)	4	Wallace	Tue. 1-3:30 PM	TBA
MGT	326	1086	Financial Accounting (II)	4	Bergevin	Tue. 7-9:50 PM	TBA
MGT	335	1088	Corporate Finance (FE)	4	Binay	Mon. 7-9:50 PM	TBA
POSSIBLE ELECTIVE COURSES							
MATH	350	1285	Data Mining	4	Bhan	Mon. 7-9:50 PM	TBA
MATH	361A	1287	Numerical Methods for Finance (M1)	2	Morris	Wed. 4:00-6:50 PM	TBA
MATH	361B	1288	Credit Risk (M2)	2	Schellhorn	Wed. 4:00-6:50 PM	TBA
MATH	364	1289	Introduction to Scientific Computing	4	Rangel	Sat. 10:00 AM - 12:50 PM	Online
MATH	389	1290	Discrete Mathematical Modeling	4	Percus	Mon. 4-6:50 PM	TBA
MATH	392	1292	Math Clinic (ISI)*	4	Morris	Mon. 9-11:50 AM	Math House North
MATH	392	1291	Math Clinic (Boeing)*	4	Nadim	Mon. 9-11:50 AM	Math House South
MATH	436	1293	Image Compression	4	Martelli	Mon. 1-3:30 PM	TBA
MATH	458A	1295	Quantitative Risk Management (M1)***	2	Schellhorn	Mon. 4-6:50 PM	TBA
MATH	458B	1296	Optimal Portfolio Theory (M2)****	2	Schellhorn	Mon. 4-6:50 PM	TBA
MATH	463	1294	Financial Time Series	4	Morris	Mon. 4-6:50 PM	TBA
MGT	307	1097	Game Theory (M2)	2	Prag	Mon. 7-9:50 PM	TBA
MGT	334	1087	Multi-National Corporate Finance	4	Mills	Thurs. 7-9:50 PM	TBA
MGT	340	1089	Strategy (I)	4	Yamawaki	Tue. 1-3:30 PM	TBA
MGT	340	1090	Strategy (II)	4	Sathe	Thurs. 7-9:50 PM	TBA
MGT	373	1174	Financial Strategy & Policy	4	Binay	Wed. 7-9:50 PM	TBA
MGT	383	1175	Economics of Strategy	4	Prag	Tue. 7-9:50 PM	TBA
MGT	475	1176	Selected Topics in Finance: Fixed Income	4	Prag	Wed. 4:00-6:50 PM	TBA
MGT	476	1095	Real Options	4	Mills	Thurs. 1-3:30 PM	TBA
ECON	336	1394	Financial Economics	4	Efremidze	Wed. 4:00-6:50 PM	TBA
ECON	358	1395	Adv. Topics in International Monetary & Financial Economics	4	Willett, Wihlborg	Tue. 1-3:30 PM	TBA
ECON	383	1396	Econometrics II	4	Staff	Wed. 1-3:30 PM	TBA

*Enrollment is subject to instructor approval. For consideration, please submit resume to professor for his/her review.

**Enrollment in these courses is limited and subject to approval from professor of respective college. Please contact professor for enrollment permission.

***Knowledge of Derivatives needed

****Must also register for Math 358

Note: This list represents courses that potentially fulfill the requirements for the Masters of Science in Financial Engineering degree. However, each student has a Program of Study tailored to his/her individual background. Consequently, not all of the listed courses will be valid options for every student. Please consult your academic advisor to be sure the classes you are considering meet the requirements of your Program of Study.