RUTGERS
Business School
Newark and New Brunswick

Master of Quantitative Finance

Advance quantitative methods with cutting-edge finance strategies

The Rutgers Business School **Master of Quantitative Finance (MQF)** program is a unique and exciting degree program designed to develop highly-qualified and passionate students for careers in the interdisciplinary, technologically sophisticated, and specialized field of quantitative finance.

We understand the toolbox required of a young quant—math, statistics, coding, stochastic processes, numerical methods technical writing, data, AI and good communications skills.

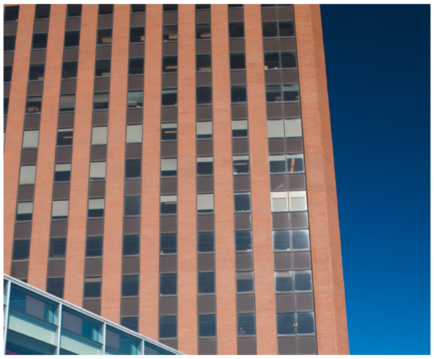
Financial managers and related professionals are playing an increasingly important role in mergers, consolidations, global expansion, and financing, where their extensive specialized knowledge helps to reduce risks and maximize profit.

The demand for quants is coming from beyond the banking industry. Asset managers, exchanges, software providers, regulators and others market participants are looking to add to their technical capabilities. The jobs involve skills required to calculate risk in a portfolio, predict commodity prices, price mortgage-backed securities, create algorithmic trading strategies, develop and validate models for risk capital measurement and regulatory compliance.

business.rutgers.edu/quantitative-finance

Faculty Profile: Yangru Wu

Professor Wu is Professor of Finance and Economics, and the Director of the MQF Program. Professor Wu's main research interests are international finance and empirical asset pricing. He has published over 60 papers in major journals in finance, economics and statistics, including Journal of Finance, Journal of Financial Economics, Journal of Monetary Economics, International Economic Review, The Economic Journal, and Biometrika. He has been ranked among the most prolific authors in finance and among the top 500 economists worldwide. Professor Wu has done research on financial anomalies, optimal investment strategies, interest rate arbitrage, technical trading rules, financial bubbles, currency forecast, data snooping and reality check.



Classes will be held at 1 Washington Park on our Newark Campus, 30 minutes to NYC.

Curriculum

The **Master of Quantitative Finance** consists of 45 credits and can be taken on either a full-time basis to be completed in three semesters (not including summer sessions) or a part-time basis to be completed in three years (not including summer sessions). All students must also take the non-credit "Introduction to Finance" course offered during the orientation week, and all full-time students must take the non-credit "Fundamentals of Career Planning" course.

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Sampling of Courses

MQF Internship is an integral and important enhancement to class lectures, readings, and student assignments. Internship provides students practical experience in the quantitative finance field with the opportunity to experience theory in the business environment. We strongly recommend students to seek part-time internship beginning with the first semester of the program. In the final semester of the program, students who need less than the full-time course load to complete the program are permitted to obtain full-time internship.

Core:

- Analysis of Fixed Income
- Econometrics
- Financial Institutions & Markets
- Financial Modeling I
- Financial Modeling II
- Career Management Program - MQF
- Numerical Analysis
- Object Oriented Programming in Finance
- Object Oriented Programming in Finance II
- Derivatives
- Stochastic Calculus for Finance

Electives:

- Applied Portfolio Management
- Credit Risk Modeling
- Data Mining
- Decoding of Corporate Financial Statements
- Hedge Fund
- International Capital Markets

Program Quick Facts

Program: Full-time | Part-time

Credits: 45 Credits

Application Deadline: Fall: May 1 | Spring: October 15

Program Costs based on 2021-2022 Tuition Rates*
(*additional university fees may apply):

Full Time: (12 credits/semester)
$14,198 per semester (NJ Resident/semester)
$21,633.50 per semester (Out of state/semester)

Part Time:
$1,184 per credit (NJ Resident)
$1,802 per credit (Out of state)

How to Apply

Apply online:
business.rutgers.edu/quantitative-finance/admissions

Please visit business.rutgers.edu to learn about upcoming information sessions and open houses.

Contact

Phone: 973-353-1234
Email: admit@business.rutgers.edu

Prepare for employment in this interdisciplinary, technologically sophisticated, specialized field.

Career Outcomes

Rutgers students have begun careers with leading corporations around the world, including Morgan Stanley, Bank of America, J.P Morgan, Citigroup, HSBC, UBS, Bloomberg, Barclays Capital, Federal Reserve Bank of New York, Standard & Poor's, Moody's, State Street, and CITIC Securities, to name a few.

"I chose the masters in quantitative finance program because of its strong quantitative training and good reputation on Wall Street. One of the greatest strengths of the program is its faculty, who present fundamental financial concepts precisely and clearly."

– Tony Zhang
Vice President, HSBC

AACSB ACCREDITED

BEST GRAD SCHOOLS U.S.News & World Report BUSINESS 2019