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

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). The dedicated Career Management class is an integral and important component of the MQF program. This practical course emphasizes the integration of financial markets knowledge and technical skills with communication and networking skills; key ingredients to advancing a career in finance and fintech.

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.
Master of Quantitative Finance

Sampling of Courses

Core
- Analysis of Fixed Income
- Econometrics
- Financial Institutions & Markets
- Financial Modeling
- Numerical Analysis
- Derivatives
- Career Management Program

Electives
- Data Mining
- Indexing and ETFs
- Hedge Fund
- Optimization Models in Finance
- Credit Risk Modeling
- Portfolio Management
- Decoding of Corporate Financial Statements

Program Quick Facts

Program: Full-time | Part-time
Credits: 45 Credits
Application Deadline: Fall: May 1

Program Costs based on 2019-2020 Tuition Rates*
(“additional university fees may apply):

Full Time:
$13,852 per semester (NJ resident)
$21,106 per semester (out-of-state resident)

Part Time:
$1,155 per credit (NJ resident)
$1,758 per credit (out-of-state resident)

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