

Financial Mathematics

The Departments of Mathematics, Agricultural and Resource Economics, Economics, Industrial and Systems Engineering, Statistics and Business management offer a program leading to the degree of Master of Financial Mathematics. Students choose core courses and electives to suit their individual needs and interests.

Admissions Requirements

Applicants for admission should have an undergraduate degree that would preferably include courses in advanced calculus, linear algebra, probability and statistics.

Master of Financial Mathematics Requirements

In addition to course requirements (six core courses and five electives), the Master of Financial Mathematics degree requires completion of a 1-credit internship or research project.

Student Financial Support

Some funding is available through a limited number of fellowships. Consideration for the support is automatic. There are no teaching assistantships or research assistantships for this Professional Science Masters.

Degrees

- Financial Mathematics (MR) (<http://catalog.ncsu.edu/graduate/interdisciplinary/financial-mathematics/financial-mathematics-mr/>)

Full Professors

David Dickey

Paul Fackler

Sujit Ghosh

Kazufumi Ito

Negash Medhin

Tao Pang

Tom Vukina

Mark Walker

Richard Warr

Associate Professors

Min Kang

Andrew Papanicolaou

Denis Pelletier

Charlie Smith

Assistant Professors

Ilze Kalnina

Yerkin Kitapbayev

Dominykas Norgilas

Practice/Research/Teaching Professors

Wei Chen

Richard Ellson

Jeffrey High

Ram Valluru

Emeritus Faculty

Richard Bernhard

Peter Bloomfield

Jeffrey Scroggs

John Seater

Jim Wilson