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.

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.

More Information

Financial Mathematics Program Website (http://financial.math.ncsu.edu/)

Admissions Requirements

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

Applicant Information

• Delivery Method: On-Campus
• Entrance Exam: GRE is optional
• Interview Required: None

Application Deadlines

• Fall: December 31
• Spring: January 31

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