SYSM6321 - Financial Engineering

SYSM 6321 Financial Engineering (3 semester credit hours) Introduction to finance and investments from an engineering perspective. Focuses on the principles underlying financial decision making which are applicable to all forms of investment: stocks, bonds, real estate, project budgeting, corporate finance, and more. Intended for students with strong technical backgrounds who are comfortable with mathematical arguments. Primary components are deterministic finance (interest rates, bonds, and simple cash flow analysis) and single period uncertainty finance (portfolios of stocks and pricing theory). Prerequisites: Courses in engineering calculus, probability and linear algebra. (3-0) Y