Industrial Engineering

IE 524  Optimization in Finance  credit: 4 hours.
Basic optimization models, theory and methods for financial engineering including linear, quadratic, nonlinear, dynamic integer, and stochastic programming; applications to portfolio selection, index fund tracking, asset management, arbitrage detection, option pricing and risk management; optimization software for classes of optimization problems. Projects requiring building optimization models based on financial market data and solutions using optimization solvers. Prerequisite: FIN 500 and MATH 415.

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<tr>
<th>CRN</th>
<th>Type</th>
<th>Section</th>
<th>Time</th>
<th>Days</th>
<th>Location</th>
<th>Instructor</th>
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<tbody>
<tr>
<td>60072</td>
<td>Lecture-Discussion</td>
<td>OF</td>
<td>03:00 PM - 04:40 PM</td>
<td>MW</td>
<td>101 - Transportation Building</td>
<td>Wang, Q</td>
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Restricted to MS: Financial Engineering.