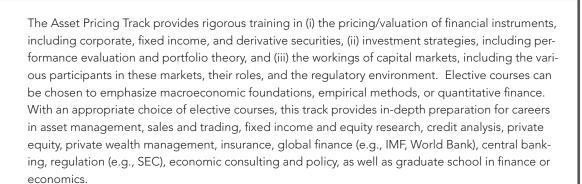


Asset Pricing



Important note: Students must fulfill all required prerequisites for any course listed. For information regarding course prerequisites, please refer to the Undergraduate Bulletin (www.stern.nyu.edu/bulletin) and for College of Arts and Science courses (http://cas.nyu.edu/page/majorminors).

Prerequisites

- Stern Business Tools: [Microeconomics (ECON-UB 1), Statistics for Business Control & Regression/Forecasting Models (STAT-UB 103 or STAT-UB 1 & STAT-UB 3), Principles of Financial Accounting (ACCT-UB 1)]
- Mathematics for Economists (ECON-UA 6), or Calculus II (MATH-UA 122) and Linear Algebra (MATH-UA 140)
- Introduction to Probability Theory (STAT-UB 14)

Essentials

- Foundations of Finance (FINC-UB 2)
- Corporate Finance (FINC-UB 7)
- The Financial System*
- Statistical Inference and Regression Analysis (STAT-UB 15) OR Introduction to Econometrics (ECON-UA 266)

Advanced Electives

- Four courses from the following list, including at least two Investments Electives§
- Any Finance Elective
- Financial Modeling and Analysis (ACCT-UB 23)
- Macroeconomics Foundations for Asset Prices (ECON-UB 233)
- Advanced Topics in Modern Macroeconomics (ECON-UB 234)
- Econometrics I (ECON-GB 3351), with permission of instructor
- Computational Approaches to Financial Engineering (INFO-UB 36)
- Data Mining for Business Intelligence (INFO-UB 57)
- Decision Models (MULT-UB 7)
- Advanced Decision Models (MULT-UB 16)

Track Adviser

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By Appointment Only

- Trading Strategies and Systems (MULT-UB 35)
- Global Macroeconomics (MULT-UB 230)
- Forecasting Time Series Data (STAT-UB 18)
- Introduction to Stochastic Processes (STAT-UB 21)
- Introduction to Computer Programming (CSCI-UA 2) or Introduction to Computer Science (CSCI-UA 101) or Data Structures (CSCI-UA 102) or Numerical Analysis (MATH-UA 252) or Numerical Methods I (MATH-GA 2010)
- Analysis I (MATH-UA 325)
- Stochastic Calculus (MATH-GA 2902)

*New Course for AY 2013-2014 §Investments Electives are FINC-UB 29, FINC-UB 30, FINC-UB 61, FINC-UB 41, FINC-UB 23, FINC-UB 26, FINC-UB 38, FINC-UB 42, FINC-UB 43