The Asset Pricing Track provides rigorous training in (i) the pricing/valuation of financial instruments, including corporate, fixed income, and derivative securities, (ii) investment strategies, including performance evaluation and portfolio theory, and (iii) the workings of capital markets, including the various participants in these markets, their roles, and the regulatory environment. Elective courses can be chosen to emphasize macroeconomic foundations, empirical methods, or quantitative finance. With an appropriate choice of elective courses, this track provides in-depth preparation for careers in asset management, sales and trading, fixed income and equity research, credit analysis, private equity, private wealth management, insurance, global finance (e.g., IMF, World Bank), central banking, regulation (e.g., SEC), economic consulting and policy, as well as graduate school in finance or economics.

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 Theory of Probability (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)
- 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)