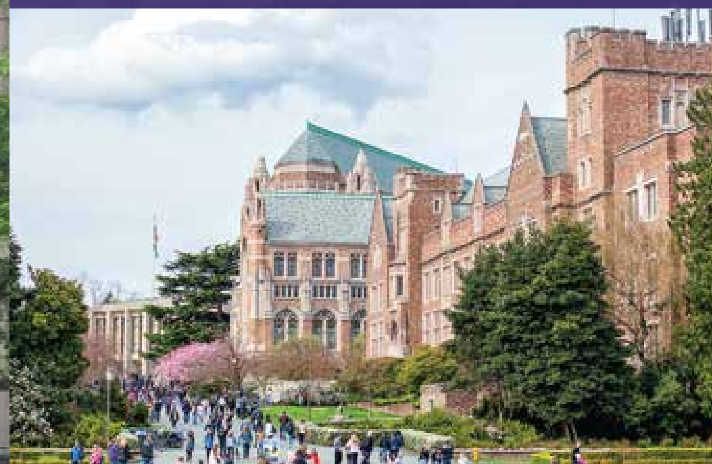
DEPARTMENT OF
APPLIED MATHEMATICS

CFRM

Computational Finance
& Risk Management



UNIVERSITY *of* WASHINGTON

DEPARTMENT OF
APPLIED MATHEMATICS

CFRM
Computational Finance
& Risk Management

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DEGREE & CERTIFICATE PROGRAMS

UNIVERSITY *of* WASHINGTON

Computational finance and risk management encompasses advanced mathematics, probability, statistics, modeling, and programming to meet the complex needs of the financial marketplace.

UNIQUE AND ACCESSIBLE

Adaptive curriculum that stays current with industry innovations.

Dedicated staff committed to providing career opportunities and academic support.

On-campus and online class options for working professionals.

Small degree cohort size and affordable cost of attendance.

PROGRAM OPTIONS

Master of Science, Computational Finance and Risk Management (CFRM)
Provides an innovative, practical education for careers in financial engineering, trading, price modeling, data analytics, risk management and other industries which use these skills. On campus and online students share the diverse career experience, academic backgrounds and cultures of a broadly nationwide and international student body.

Minimum 42 Credits

ON-CAMPUS, FULL-TIME

Students attend career workshops and seminars. During the summer, they typically have an internship to gain valuable experience.

ONLINE, FULL-TIME OR PART-TIME

Students attend live webcasts or access recorded lectures through this fully remote offering. The lectures, assignments and exams are the same as the on-campus program. This online option allows students to accommodate professional and personal obligations.

Computational Finance Certificate
Rigorous, graduate-level courses in financial modeling, portfolio optimization, financial data science and quantitative risk.
3 Courses | 12 Credits | 9 Months

Quantitative Fundamentals Certificate
Advanced undergraduate courses providing foundations in mathematical finance, statistical data analysis and financial econometrics.
4 Courses | 12 Credits | 11 Months

Undergraduate Minor, Computational Finance
Provides UW undergraduates an applied mathematical foundation and solid understanding of how mathematical models as well as statistical and computational methods are used in financial applications.

PROGRAM PREREQUISITES

Applicants to graduate-level programs should demonstrate exceptional command of:

- Calculus through partial differentiation, matrix algebra, and one-dimensional optimization.
- Probability and statistics at the level of an upper level undergraduate course or entry level graduate course.
- A programming language such as Java, C++, or Python, or a math or a statistics programming language such as MATLAB, R/S-PLUS.

ADVISORY BOARD

Computational Finance and Risk Management benefits from the expertise of advisors from leading companies in financial services, information technology, banking and investment management.

INDUSTRY RELATIONS

Faculty includes industry-leading professionals who bring their field expertise to the classroom. Computational Finance and Risk Management faculty and staff collaborate with companies and firms to bring research and career opportunities to students.