

Certificate in Financial Engineering

The Graduate Certificate in Financial Engineering is offered by the department of Electrical & Systems Engineering with support from the Finance department of Olin School of Business.

The requirements for receiving a certificate are the following:

- Acceptance to the program
- Enrollment in a graduate program in a participating department
- Completion of at least four courses (12 units) with a minimum GPA of 3.0 out of 4.0 that are approved by the program director and completion of requirements for a graduate degree in a participating department
- Courses that apply toward the degree must be taken with the credit/letter grade option. The program must be consistent with the residency and other applicable requirements of Washington University and the McKelvey School of Engineering.

Required Courses

Code	Title	Units
ESE 427	Financial Mathematics	3
ESE 4261	Statistical Methods for Data Analysis with Applications to Financial Engineering	3
FIN 500Q	Quantitative Risk Management	3
Total Units		9

* FIN 500Q must be taken after ESE 427 to satisfy the prerequisites of FIN 500Q.

Program Electives

Students select one course from the following list:

Code	Title	Units
FIN 550F	FinTech: Methods and Practice	3
FIN 537	Advanced Derivative Securities	3
ESE 513	Large-Scale Optimization for Data Science	3
ESE 520	Probability and Stochastic Processes	3