Spring 2010 SEMESTER
MS in Financial Engineering & Certificate Programs

Professor Sassan Alizadeh
FRE 6411 – Valuation of Fixed Income Securities and Basic Interest Rate Derivatives

Professor Berger
FRE 6163 – Life Contingencies I
TBA

Professor Barry Blecherman
FRE 6023 – Managerial Economics, Theory, Applications, and Cases 7th Edition

Professor Paul Biederman
FRE 6031 – Money, Banking and Financial Markets
FRE 6391 – Mergers, Acquisitions & Corporations

Professor Raphaele Chappe
FRE 6111 – Investment Banking & Brokerage
FRE 6211 – Financial Market Regulation

Professor Roy Freedman
FRE 6071 – Derivatives, Financial markets and Technology

FRE 6151 - Foundations of Financial Technology

FRE 6431 - Electronic Market Designs
Handouts

Professor Sebastien Galy
FRE 6311 – Dynamics Assets & Options
TBA

Professor TBD
FRE 6311 – Dynamics Assets & Options (3rd SECTION)
TBD

Professor Mirela Ivan
FRE 6083 – Quantitative Methods
TBA
FRE 6223 – Actuarial Models
TBA

Professor Frank Juan
FRE 6631 – Applied Derivative Finance
John Hull, Options, Futures and Other Derivatives, ISBN: 0136015867

Professor Andrew Kalotay
FRE 6411 – Fixed Income Securities

Professor Maureen Koetz
FRE 6931 - Infrastructure & Projects Financial Topics
TBA
FRE 7801 – Special Topics: Environmental Science
Labatt and White, Environmental Finance: A Guide to Environmental Risk Assessment and Financial Products;

Professor Victor Makarov
FRE 6731 - Basel 2 & Value @ Risk
Software: Financial CAD

Professor Steve Mandel
FRE 6571 – Asset Backed Securities
FRE 6591 Real Estate & Mortgage Backed Securities

Professor Ingrid Marshall
FRE 6003 - Financial Accounting
Financial Accounting, 14/e
Jan R. Williams, University of Tennessee, Sue F. Haka, Michigan State University, Mark S. Bettner, Bucknell University, Joseph V. Carcello, University of Tennessee
ISBN: 0073526983, Copyright year: 2010

Professor Philip Maymin
FRE 6123 – Risk Management & Asset Pricing
Charles Tapiero, Risk Finance and Asset Pricing, Volume I, (Handout can be picked up in the Department from Alla Vasserman for $15)
FRE 6451 – Behavioral Finance
Advances in Behavioral Finance, Volume II

FRE 7801 – Special Topics: Trading and Hedge funds
Investment Strategies of Hedge Funds
http://www.amazon.com/Investment-Strategies-Hedge-Funds-Finance/dp/0470026278

Professor Fred Novomestky
FRE 6083 - Quantitative Methods in Finance

FRE 6091 – Financial Econometrics

FRE 6711 - Portfolio Theory and Applications


Professor TBD
FRE 6711 - Portfolio Theory and Applications (SECTION 2)
TBD
Professor Anthony Pepenella
FRE 6551 – Accounting for Financial Products
No text
FRE 6271 – Valuation of Equities, Securities and Finance
Aswath Damodaran, Investment Valuation, Second Edition

Professor Scanavinno
FRE 6351 – Advanced Financial Econometrics
Carol Alexander Practical Financial Econometrics, John Wiley editions
Press, 1998

Professor Ron Slivka
FRE 6291 - Applied Derivative Contracts
John Hull, Options, Futures and Other Derivatives, 6th Edition

Professor Nassim Taleb
FRE 6041 – Risk Management in the Real World

Professor Charles Tapiero
FRE 6123 – Risk Management & Asset Pricing
Charles Tapiero, Risk Finance and Asset Pricing, Volume I, (Handout can be picked up in the
Department from Alla Vasserman for $15)

FRE 6051- Insurance Finance & Actuarial Science
TBA
FRE 7811 Quant Topics in Finance & Financial Market II: Insurance Finance
TBA

Professor Theodore Theodosopoulos
FRE 6231 – Stochastic Calculus and Financial Models
Topics: High Frequency Finance
Handouts
FRE 6091 Financial Econometrics
9780691088723

Professor Daniel Totouom-Tangho
FRE 6231 – Stochastic Calculus and Financial Models
TBA

Professor Richard Van Slyke
FRE 6331- Finance Risk Management and Optimization
Gerard Cornuejols and Reha Tüürincü, Cambridge, Optimization Methods in Finance, by University
Professor Barry Guttenplan
FRE 6531 – Financial Taxation

Andrew Pole
FRE 6351 – Advance Financial Econometrics

Professor Edward Weinberger
FRE 6251 - Number & Simulation Techniques in Finance
John Hull, Options, Futures and Other Derivatives, 7th Edition

Professor Anne Zissu
FRE 6103 – Corporate Finance