

FRE-GY 7021

Financial Engineering Capstone: Internship

1.5 credits
Spring 2021

Instructor Information

- Professor Agnes Tourin
- 1 N MetroTech Center, 10th floor
- Phone: 646 997 3889
- Office hours: by appointment (online)
- atourin@nyu.edu

Course Information

- In this course, the placement director helps the student secure an internship. Students work under faculty supervision. However, the course is intended to be largely self-directed within the guidelines established by the supervising faculty member. A report based on the internship work is required.
- **Prerequisites:** This course should be taken after the student has successfully completed two Semesters and has earned at least 18 credits.

Course Overview and Goals

This course is currently offered in the fall, spring and the 12-week summer semesters. First of all, it constitutes an experience that prepares students to transition to full-time employment in the financial industry after they graduate. Secondly, it helps students learn practical skills in Finance that are generally not taught in a classroom setting.

Upon Completion of this Course, students will be able to:

Solve industrial problems in Finance by analyzing data, designing new methods or models, developing and testing algorithms or software products for the purpose of

- managing portfolios
- trading
- executing orders
- managing risks
- implementing regulations

- computing derivatives prices
- valuing assets

Course Requirements

- Students will be required to produce a draft of their report by mid semester (end of week 7). The purpose of this midterm review is to identify the students who require additional help for the completion of their final report.
- Either the course instructor or the placement director will meet with each student at least once during the semester to verify that the internship is proceeding successfully.
- The final report will be due on the last day of classes.
- The students will be required to request a performance evaluation from their employer.

Grading of Assignments

The grade for this course will be determined according to the following formula:

Assignment/Activities	% of final grade
Midterm draft	0%
Final report	60%
Employer evaluation	40%

Grades

This course will be graded Pass/Fail. A grade of at least 70% or higher is a passing grade.

Resources

- **Access your course materials:** [NYU Classes](http://nyu.edu/its/classes) (nyu.edu/its/classes)
- **Databases, journal articles, and more:** [Bern Dibner Library](http://library.nyu.edu) (library.nyu.edu) [NYU Virtual Business Library](http://guides.nyu.edu/vbl) (guides.nyu.edu/vbl)
- **Obtain 24/7 technology assistance:** Tandon IT Help Desk (soehelpdesk@nyu.edu, 646.997.3123)
NYU IT Service Desk (AskIT@nyu.edu, 212-998-3333)

Inclusion statement

The NYU Tandon School values an inclusive and equitable environment for all our students. I hope to foster a sense of community in this class and consider it a place where individuals of all backgrounds, beliefs, ethnicities, national origins, gender identities, sexual orientations, religious and political affiliations, and abilities will be treated with respect. It is my intent that all students' learning needs be addressed both in and out of class, and that the diversity that students bring to this class be viewed as a resource, strength and benefit. If this standard is not being upheld, please feel free to speak with me.

Policies

Academic Misconduct

- A. Introduction: The School of Engineering encourages academic excellence in an environment that promotes honesty, integrity, and fairness, and students at the School of Engineering are expected to exhibit those qualities in their academic work. It is through the process of submitting their own work and receiving honest feedback on that work that students may progress academically. Any act of academic dishonesty is seen as an attack upon the School and will not be tolerated. Furthermore, those who breach the School's rules on academic integrity will be sanctioned under this Policy. Students are responsible for familiarizing themselves with the School's Policy on Academic Misconduct.
- B. Definition: Academic dishonesty may include misrepresentation, deception, dishonesty, or any act of falsification committed by a student to influence a grade or other academic evaluation. Academic dishonesty also includes intentionally damaging the academic work of others or assisting other students in acts of dishonesty. Common examples of academically dishonest behavior include, but are not limited to, the following:
 1. Cheating: intentionally using or attempting to use unauthorized notes, books, electronic media, or electronic communications in an exam; talking with fellow students or looking at another person's work during an exam; submitting work prepared in advance for an in-class examination; having someone take an exam for you or taking an exam for someone else; violating other rules governing the administration of examinations.
 2. Fabrication: including but not limited to, falsifying experimental data and/or citations.
 3. Plagiarism: intentionally or knowingly representing the words or ideas of another as one's own in any academic exercise; failure to attribute direct quotations, paraphrases, or borrowed facts or information.
 4. Unauthorized collaboration: working together on work that was meant to be done individually.

5. Duplicating work: presenting for grading the same work for more than one project or in more than one class, unless express and prior permission has been received from the course instructor(s) or research adviser involved.
6. Forgery: altering any academic document, including, but not limited to, academic records, admissions materials, or medical excuses.

Disability Disclosure Statement

Academic accommodations are available for students with disabilities. Please contact the **Moses Center for Students with Disabilities** (212-998-4980 or mosescsd@nyu.edu) for further information. Students who are requesting academic accommodations are advised to reach out to the Moses Center as early as possible in the semester for assistance.