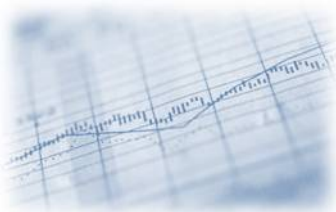


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Online Resources:

Finance Website

www.jmu.edu/cob/finance

What are JMU Finance Graduates doing?

www.oirsacs.jmu.edu/alumni/alumempl.asp

Career information

www.jmu.edu/cob/finance/career.shtml

Federal Jobs

www.usajobs.gov

WHAT IS A QUANTITATIVE FINANCE MAJOR?

The B.S. degree in quantitative finance is designed to prepare students for careers in financial engineering, which includes structured finance, financial modeling, securitization, risk management, financial analysis, and portfolio management. The focus of this program is on problem-solving in the quantitative areas of finance, with an added emphasis on risk management and complex securities.

Some of our graduates pursue a graduate education in finance following graduation and, most often, after gaining several years of valuable work experience. In addition, some of our graduates earn professional designations, including the Chartered Financial Analyst (CFA) charter and the Financial Risk Manager (FRM) designation.

Quantitative finance students are encouraged to have an internship between their sophomore and junior years, as well as between their junior and senior years. Internships are generally available in consulting, financial analysis, financial regulation, and institutional sales and trading.

The Financial Management Association (FMA), the Madison Investment Fund (MIF), and the Global Association of Risk Professionals (GARP) work closely with the faculty in bringing guest speakers to campus and developing a network of JMU alumni in the Finance field. Active participation in these groups has opened many doors. Students are encouraged to start their career planning early, participate in career-oriented events in the Department, and take full advantage of the facilities at the Office of Career Services.

The quantitative finance program, which is an interdisciplinary major with many courses co-listed with the math department, is a highly structured program requiring minor fields in both mathematics and economics. Students electing this program should consult with their major adviser as early as possible to identify the appropriate course sequencing because it is important to begin the program's courses in the freshman year. Students electing to double major in mathematics and quantitative finance should also consult with a mathematics advisor.

CAREER POSSIBILITIES

- Financial Risk Manager
- Investment Analyst
- Pension Fund Manager
- Commodities Analyst
- Portfolio Analyst
- Portfolio Manager
- Quantitative Management Associate
- Financial Analyst
- Securities Pricing Analyst
- Financial Engineer
- Securities Trader
- Statistician
- Mutual Fund Manager
- Financial Product Designer
- Underwriter
- Research Analyst
- Risk Consultant
- Consultant
- Emerging Markets Derivatives Trader

MAJOR REQUIREMENTS for QUANTITATIVE FINANCE

General Required Course: 3 hours
COB 241. Financial Accounting

Finance Courses: 27 hours
FIN 250. Intro to Quantitative Finance
FIN 365. Intermediate Financial Management
FIN 371. Principles of Investments
FIN 380. Elemental and Derivative Securities
FIN/MATH 395. Mathematical Finance
FIN/MATH 405. Securities Pricing
FIN 450. Financial Risk Management
FIN 480. Seminar in Financial Engineering

Choosing one of the following:

FIN/MATH 328. Time Series Analysis
FIN/MATH 465. Seminar in Actuarial Science I
FIN/MATH 466. Seminar in Actuarial Science II
FIN/ECON 372. International Finance and Payments
FIN 455. International Financial Management
FIN 471. Advanced Topics in Investments
FIN 475. Financial Modeling and Risk Analysis
FIN 488. Advanced Financial Policy
BLAW 480. Financial Products: Regulation and Protection

Mathematics Courses: 27 hours
MATH 235. Calculus I
MATH 236. Calculus II
MATH 237. Calculus III
MATH 238. Linear Algebra and Differential Equations
MATH 248. Computer Methods in Engineering and Science
MATH 318. Intro to Probability and Statistics
MATH 440. Fourier Analysis and Partial Differential Equations

Economics Courses: 18 hours
GECON 200. Intro to Macroeconomics
ECON 201. Principles of Microeconomic Theory
ECON 331. Intermediate Microeconomic Theory
ECON 332. Intermediate Macroeconomic Theory
ECON 385. Econometrics (or MATH 322 Applied Linear Regression)
Plus one other upper-level economics elective

PROGRESSION STANDARDS

A student intending to major in Quantitative Finance must be formally admitted to the program in order to enroll in the 300-level quantitative finance and finance courses required for the major. A student must satisfy the following criteria to be admitted:

1. Must have at least 2.75 grade point average in the following six courses: COB 241, ECON 201, GECON 200, MATH 235, MATH 236, and MATH 237.
2. Must have no more than two D, F, or WF grades, including any courses for which there has been repeat-forgiveness. A grade of "D" includes D+, D and D-.
3. Must have completed at least one mathematics course from the following: MATH 238, MATH 248, MATH 318, or MATH 440.



Co-curricular Activities and Organizations:

Financial Management Association: <http://cob.jmu.edu/fma/>

Madison Investment Fund: <http://cob2.jmu.edu/mif/>