FINANCIAL MATHEMATICS, MASTER OF SCIENCE

This program is only offered online.

Admission Requirements

Applicants must meet the general requirements for admission to graduate study, as outlined in the Admission Requirements (https://e-catalogue.jhu.edu/engineering/engineering-professionals/admission-requirements/) section. The applicant’s prior education must include:

1. an undergraduate or graduate degree in a quantitative discipline (e.g., mathematics, engineering, or the sciences) from a regionally accredited college or university and
2. at least two years of experience in finance or a related field is suggested.

Applicants must show competency (generally, through their undergraduate transcripts) in:

1. calculus, through multivariable calculus;
2. linear algebra;
3. differential equations;
4. probability and statistics; and
5. computer programming, which must be demonstrated through coursework, MOOC course completion with verification, or work experience.

Applicants whose prior education does not include the prerequisites listed above may still enroll under provisional status, followed by full admission status once they have completed the missing prerequisites. Missing prerequisites may be completed with Johns Hopkins Engineering or at another regionally accredited institution. Admitted students typically have earned a grade point average of at least 3.0 on a 4.0 scale (B or above) in the latter half of their undergraduate studies. Transcripts from all college studies must be submitted. When reviewing an application, the candidate’s academic and professional background will be considered.

Program Requirements

Ten courses must be completed within five years. The curriculum nominally consists of nine core courses and one elective. The elective can be selected from the elective list below or can be any course approved by the student’s advisor. Certain course substitutions may be accepted upon approval of the Program Director via the recommendation of a student’s advisor. Only one C-range grade (C+, C, or C–) can count toward the master’s degree.

Home-to-Hopkins

Home-to-Hopkins students are permitted to substitute Homewood Campus courses to help meet EP program course requirements. Students should work with their faculty advisor to develop a course plan that will satisfy the degree requirements.

Courses

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<thead>
<tr>
<th>Code</th>
<th>Title</th>
<th>Credits</th>
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<tbody>
<tr>
<td>EN.555.642</td>
<td>Investment Science</td>
<td>3</td>
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<tr>
<td>or EN.625.641</td>
<td>Mathematics of Finance</td>
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