RUTGERS Rutgers Business School Newark and New Brunswick

Master of Quantitative Finance, M.Q.F., Internship/Research (1-3 Credits) 22:839:638

Prerequisites: Permission of department. Open only to M.Q.F. degree students.

This course is an M.Q.F. elective.

Grading: Satisfactory/Unsatisfactory

COURSE DESCRIPTION: The M.Q.F. internship program is an integral and important enhancement to class lectures, readings, and student assignments. It is designed to provide students practical experience in the quantitative finance field with the opportunity to experience classroom theory in the business environment.

The types of training may include implementation of trading strategies for equities and currencies, analysis of stocks and bonds, identification of mispriced assets, validation of pricing models for options and other derivative securities, analysis and management of risk, and forecast of financial variables.

The student will work under the supervision of an approved employer within a specific department and will be evaluated by both the employer and the M.Q.F. advisor.