Masters in High Frequency Finance

Summary

A 12-month graduate school program designed to provide students with a comprehensive understanding of the current theory and practice of modeling, trading and risk management in high frequency financial markets.

The program will offer students a thorough grounding in the modeling concepts, trading strategies and risk management procedures currently in use by leading investment banks, proprietary trading firms and hedge funds in US and international financial markets. Students will also learn the necessary programming and systems design skills to enable them to make an effective contribution as quantitative analysts, traders, risk managers and developers.

Program Content (Core Courses and Electives)

1. Financial Markets
2. Trading
3. Execution
4. Financial Market Participants & Structures
5. Regulation & Compliance
6. Mathematics of High Frequency Finance
7. High Frequency Data Management & Analysis
8. Econometric Modeling & Forecasting
9. Non-linear Modeling Techniques
10. Market Microstructure
11. Liquidity
12. News
13. Trading Infrastructure
14. Latency
15. System Design for HFT Systems
16. Programming
17. Trading Strategy Design & Testing
18. Arbitrage Strategies
19. Market Making Strategies
20. Algorithmic Trading Strategies
21. Alpha Generation Strategies
22. Trade & Cost Analysis
23. Performance Evaluation
24. Risk Management