

Applied Mathematics- Economics

The Applied Mathematics-Economics concentration is designed to reflect the mathematical and statistical nature of modern economic theory and empirical research. This concentration has two tracks. The first is the advanced economics track, which is intended to prepare students for graduate study in economics. The second is the mathematical finance track, which is intended to prepare students for graduate study in finance, or for careers in finance or financial engineering. Both tracks have A.B. degree versions and Sc.B. degree versions, as well as a Professional track option.

Standard program for the A.B. degree (Advanced Economics track) - through the class of 2015:

Prerequisites:

MATH 0100	Introductory Calculus, Part II	
MATH 0520	Linear Algebra	

Course Requirements:

Applied Math Requirements

(a) ¹

APMA 0350 & APMA 0360	Applied Ordinary Differential Equations and Methods of Applied Mathematics I, II ²	2
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Select one of the following: 1

APMA 0160	Introduction to Scientific Computing	
CSCI 0040	Introduction to Scientific Computing and Problem Solving	
CSCI 0150	Introduction to Object-Oriented Programming and Computer Science	
CSCI 0170	Computer Science: An Integrated Introduction	

Select one of the following: 1

APMA 1200	Operations Research: Probabilistic Models	
APMA 1210	Operations Research: Deterministic Models	
APMA 1650	Statistical Inference I	1

(b) ¹

Select one of the following: 1

APMA 1200	Operations Research: Probabilistic Models	
APMA 1210	Operations Research: Deterministic Models	
APMA 1650	Statistical Inference II	
APMA 1670	Statistical Analysis of Time Series	
APMA 1680	Nonparametric Statistics	
APMA 1690	Computational Probability and Statistics	
APMA 1700	The Mathematics of Insurance	
APMA 1740	Recent Applications of Probability and Statistics	
MATH 1010	Analysis: Functions of One Variable	

Economics Requirements:

ECON 1130	Intermediate Microeconomics (Mathematical) ³	1
ECON 1210	Intermediate Macroeconomics	1
ECON 1630	Econometrics I	1
Two 1000-level courses from the "mathematical-economics" group, below:		2
ECON 1170	Welfare Economics and Social Choice Theory	
ECON 1225	Advanced Macroeconomics: Monetary, Fiscal, and Stabilization Policies	
ECON 1465	Market Design: Theory and Applications	
ECON 1470	Bargaining Theory and Applications	

ECON 1640	Econometrics II	
ECON 1650	Financial Econometrics	
ECON 1750	Investments II	
ECON 1799	Data, Statistics, Finance	
ECON 1810	Economics and Psychology	
ECON 1820	Behavioral Economics	
ECON 1850	Theory of Economic Growth	
ECON 1860	The Theory of General Equilibrium	
ECON 1870	Game Theory and Applications to Economics	

One additional 1000-level economics course. 1

Total Credits 12

¹ No course may be used to simultaneously satisfy (a) and (b).

² APMA 0350 and APMA 0360 may be substituted with advisor approval.

³ Or ECON 1110 with permission.

Standard program for the Sc.B. degree (Advanced Economics track) - through the class of 2015:

Prerequisites:

MATH 0100	Introductory Calculus, Part II	
MATH 0520	Linear Algebra	

Course requirements:

Applied Mathematics requirements:

(a) ¹

APMA 0350 & APMA 0360	Applied Ordinary Differential Equations and Methods of Applied Mathematics I, II ²	2
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Select one of the following: 1

APMA 0160	Introduction to Scientific Computing	
CSCI 0040	Introduction to Scientific Computing and Problem Solving	
CSCI 0150	Introduction to Object-Oriented Programming and Computer Science	
CSCI 0170	Computer Science: An Integrated Introduction	

Select one of the following: 1

APMA 1200	Operations Research: Probabilistic Models	
APMA 1210	Operations Research: Deterministic Models	
APMA 1650	Statistical Inference I	1

(b) ¹

Select two of the following: 2

APMA 1200	Operations Research: Probabilistic Models	
APMA 1210	Operations Research: Deterministic Models	
APMA 1660	Statistical Inference II	
APMA 1670	Statistical Analysis of Time Series	
APMA 1680	Nonparametric Statistics	
APMA 1690	Computational Probability and Statistics	
APMA 1700	The Mathematics of Insurance	
APMA 1740	Recent Applications of Probability and Statistics	
MATH 1010	Analysis: Functions of One Variable	

Economics requirements:

ECON 1130	Intermediate Microeconomics (Mathematical) ³	1
ECON 1210	Intermediate Macroeconomics	1
ECON 1630	Econometrics I	1

Three 1000-level courses from the "mathematical-economics" group,
below: 3

ECON 1170	Welfare Economics and Social Choice Theory	
ECON 1225	Advanced Macroeconomics: Monetary, Fiscal, and Stabilization Policies	

Applied Mathematics For Economics

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