Core requirements for Management Science & Engineering (MS&E) Master's Program

- 1. Optimization methods requirement: An optimization methods course beyond what may be found in a first course in operations research at the undergraduate level. Evidence of a second level optimization methods course in a student's undergraduate record allows this requirement to be met. Examples of courses that would satisfy this requirement would be:
 - a. ISE 406 Introduction to Mathematical Optimization
 - b. ISE 416 Dynamic Programming
 - c. ISE 418 Discrete Optimization
 - d. ISE 426 Optimization Models and Applications
 - e. ISE 455 Optimization Algorithms and Software

Alternatively, a student may propose to the master's program adviser, in advance, an appropriate advanced level optimization methods substitute.

- 2. <u>Data analysis course requirement:</u> A course beyond a first course in probability and statistics at the undergraduate level. Evidence of a second level data analysis course in a student's undergraduate record allows this requirement to be met. Examples of courses that would satisfy this requirement would be:
 - a. ISE 364 Introduction to Machine Learning
 - b. ISE 409 Time Series Analysis
 - c. ISE 410 Design of Experiments
 - d. ISE 465 Applied Data Mining
 - e. MATH 312 Statistical Computing and Application
 - f. MATH 334 Mathematical Statistics
 - g. MATH 338 Linear Models in Statistics with Applications
 - h. ECO 415 Econometrics I

Alternatively, a student may propose to the master's program adviser, in advance, an appropriate advanced level data analysis substitute.

- 3. <u>Stochastic processes methods requirement:</u> A stochastic processes methods course beyond what may be found in a first course in operations research at the undergraduate level. Evidence of a second level stochastic processes methods course in a student's undergraduate record allows this requirement to be met. Examples of courses that would satisfy this requirement would be:
 - a. ISE 339 Stochastic Models and Applications
 - b. ISE 439 Queueing Systems
 - c. ISE 404 Simulation
 - d. Math 310 Random Processes and Applications

Alternatively, a student may propose to the master's program adviser, in advance, an appropriate advanced level stochastic processes methods substitute.

- 4. The following courses may be counted as being part of the 21 credits that must be taken in the "major" of MS&E:
 - a. ECO 412 Mathematical Economics
 - b. MATH 467 Financial Calculus I
 - c. MATH 468 Financial Calculus II
 - d. MATH 311 Graph Theory