

연도	학기	과목구분	과목번호	과목명(국문)	과목명(영문)	학점	강의언어	강의요일	강의시간	강의학기
2021	1.Spring	1.Mandatory	BAF508	금융해석학	Stochastic Calculus for Finance	1.5		Mon,Wed	10:30~11:50	1~8
2021	1.Spring	1.Mandatory	BAF509	투자 및 자산가격결정의 근본원리	Fundamentals of Investment and Asset Pricing	1.5		Mon,Wed	13:00~14:20	1~8
2021	1.Spring	1.Mandatory	BAF510	채권분석	Analysis of Fixed Income Securities	1.5		Tue,Thu	10:30~11:50	1~8
2021	1.Spring	1.Mandatory	BAF511	파생상품개론	Derivatives	1.5		Tue,Thu	13:00~14:20	1~8
2021	1.Spring	1.Mandatory	BAF512	금융해석학응용	Applications in Stochastic Calculus for Finance	1.5		Mon,Wed	10:30~11:50	9~16
2021	1.Spring	2.Elective	BAF515	금융공학프로그래밍 III	Computer Programming for Financial Engineering III	3		Tue,Thu	14:30~15:50	1~16
2021	1.Spring	1.Mandatory	BAF517	금융공학연구방법 I	Research Methods in Financial Engineering I	1.5		Mon,Wed	10:30~11:50	1~8
2021	1.Spring	1.Mandatory	BAF518	금융공학연구방법 II	Research Methods in Financial Engineering II	1.5		Mon,Wed	10:30~11:50	9~16
2021	1.Spring	2.Elective	BAF627	포트폴리오최적화 및 운영	Portfolio Optimization and Management	1.5		Tue,Thu	10:30~11:50	9~16
2021	1.Spring	2.Elective	BAF628	이자율기간구조	Term Structure of Interest Rates	1.5		Mon	19:00~21:50	9~16
2021	1.Spring	2.Elective	BAF629	고급파생상품	Advanced Derivatives	1.5		Tue,Thu	13:00~14:20	9~16
2021	1.Spring	2.Elective	BAF656	상품거래기법	Commodity Trading	1.5		Mon,Wed	13:00~14:20	9~16
2021	1.Spring	2.Elective	BAF679	퀀트 및 팩터투자전략	Quant and Factor Investment Strategy	3		Mon,Wed	14:30~15:50	1~16
2021	1.Spring	2.Elective	BAF805	금융공학특수논제 <사례로 보는 금융공학 실무>	Special Topics in Financial Engineering	1.5		Thu	16:00~18:50	1~8
2021	1.Spring	2.Elective	BAF812	금융공학특강 <금융 정형 데이터 베이스>	Distinguished Lectures in Financial Engineering	1.5		Tue	16:00~18:50	1~8
2021	1.Spring	2.Elective	BAF812	금융공학특강 <비정형 데이터 수집 및 분석>	Distinguished Lectures in Financial Engineering	1.5		Tue	16:00~18:50	9~16
2021	1.Spring	General	BIT500	경영통계분석	Management Statistical Analysis	3		Mon	17:30~20:20	1~16
2021	2.Summer	1.Mandatory	BAF502	재무회계	Financial Accounting	3				
2021	2.Summer	2.Elective	BAF611	벤처투자	Investments in Venture	1.5	English			
2021	2.Summer	2.Elective	BAF612	사모투자	Investments in Private Markets	1.5	English			
2021	3.Fall	1.Mandatory	BAF509	투자 및 자산가격결정의 근본원리	Fundamentals of Investment and Asset Pricing	1.5		Mon,Wed	10:30~11:50	1~8
2021	3.Fall	1.Mandatory	BAF510	채권분석	Analysis of Fixed Income Securities	1.5		Mon,Wed	14:30~15:50	9~16
2021	3.Fall	1.Mandatory	BAF511	파생상품개론	Derivatives	1.5		Tue,Thu	13:00~14:20	1~8
2021	3.Fall	1.Mandatory	BAF514	금융공학프로그래밍 II	Computer Programming for Financial Engineering II	1.5		Mon,Wed	19:00~21:50 (수, 강의) 20:30~21:50 (월, 실습)	1~8
2021	3.Fall	1.Mandatory	BAF515	금융공학프로그래밍 III	Financial Engineering Programming III	3		Mon	16:00~18:50	1~16
2021	3.Fall	1.Mandatory	BAF516	전산금융	Computational Finance	3		Fri	13:00~15:50	1~16
2021	3.Fall	1.Mandatory	BAF517	금융공학연구방법 I	3.Research Methods in Financial Engineering I	1.5		Tue,Thu	09:00~10:20	1~8
2021	3.Fall	1.Mandatory	BAF518	금융공학연구방법 II	3.Research Methods in Financial Engineering II	1.5		Tue,Thu	09:00~10:20	9~16
2021	3.Fall	2.Elective	BAF626	금융공학모형론	Modelling in Financial Engineering	1.5		Tue,Thu	10:30~11:50	1~8
2021	3.Fall	2.Elective	BAF633	시뮬레이션방법론	Simulation Methods for Finance	1.5		Tue,Thu	14:30~15:50	1~8
2021	3.Fall	2.Elective	BAF634	고급금융계량분석	Advanced Econometric Analysis for Finance	1.5		Mon,Wed	14:30~15:50	1~8
2021	3.Fall	2.Elective	BAF635	부동산투자론	Real Estate Investments	1.5		Mon,Wed	17:30~18:50	1~8
2021	3.Fall	2.Elective	BAF637	파생상품운용	Management of Derivative Positions	1.5		Mon,Wed	13:00~14:20	9~16
2021	3.Fall	2.Elective	BAF639	증권분석 및 거래전략	Security Analysis and Trading Strategies	1.5		Mon,Wed	13:00~14:20	9~16

2021	3.Fall	2.Elective	BAF640	금융시장리스크관리	Financial Market Risk Management	1.5		Tue,Thu	09:00~10:20	1~8
2021	3.Fall	2.Elective	BAF641	금융수치해석기법	Numerical Methods in Finance	1.5		Mon,Wed	16:00~17:20	1~8
2021	3.Fall	2.Elective	BAF642	금융시계열분석	Financial Time Series Analysis	1.5		Fri	09:00~11:50	1~8
2021	3.Fall	2.Elective	BAF643	행태재무론	Behavioral Finance	1.5		Tue,Thu	13:00~14:20	9~16
2021	3.Fall	2.Elective	BAF644	신용리스크 모형 및 신용파생상품	Credit Risk Modeling and Credit Derivatives	1.5		Mon,Wed	10:30~11:50	9~16
2021	3.Fall	2.Elective	BAF645	파생상품거래전략	Derivative Trading Strategies	1.5		Tue,Thu	13:00~14:20	9~16
2021	3.Fall	2.Elective	BAF646	통계적차익거래기법	Statistical Arbitrage	1.5		Mon,Wed	14:30~15:50	9~16
2021	3.Fall	2.Elective	BAF647	금융공학 인공지능 및 기계학습	Artificial Intelligence and Machine learning for Financial Engineering	3		Tue,Thu	14:30~15:50	1~16
2021	3.Fall	2.Elective	BAF649	고급금융시계열분석	Advanced Financial Time Series Analysis	1.5		Mon,Wed	17:30~18:50	9~16
2021	3.Fall	2.Elective	BAF651	부동산 담보부 채권 및 기타 구조화 채권	Mortgage Backed Securities & Other Structured Securities	1.5		Mon,Wed	16:00~17:20	9~16
2021	3.Fall	2.Elective	BAF653	알고리즘 거래 및 정량적 거래기법	Algorithmic Trading and Quantitative Trading	1.5		Tue,Thu	16:00~17:20	9~16
2021	3.Fall	2.Elective	BAF655	채권포트폴리오운영	Fixed Income Portfolio Management	1.5				
2021	3.Fall	2.Elective	BAF660	빅데이터와 금융자료 분석	Financial Data Analysis with Big data	1.5		Tue,Thu	10:30~11:50	1~8
2021	3.Fall	2.Elective	BAF661	빅데이터를 이용한 신용위험 분석	Big data Analysis on credit risks	1.5		Tue,Thu	17:30~18:50	9~16
2021	3.Fall	2.Elective	BAF663	자산가격모형의 계량적추정	Estimation of Asset Pricing Models	1.5		Tue,Thu	09:00~10:20	9~16
2021	3.Fall	2.Elective	BAF687	자산운용 사례연구	Cases in Asset Management	1.5				
2021	3.Fall	2.Elective	BAF688	리스크관리 사례연구	Cases Studies on Risk Management	1.5				
2021	3.Fall	2.Elective	BAF811	자산운용특강	Distinguished Lectures in Asset Management	1.5		Tue	19:00~21:50	9~16
2021	3.Fall	1.Mandatory	BIT500	경영통계분석	Management Statistical Analysis	3		Tue, Thu	10:30~11:50	1~16
2022	1.Spring	1.Mandatory	BAF508	금융해석학	Stochastic Calculus for Finance	1.5		Mon,Wed	10:30~11:50	1~8
2022	1.Spring	1.Mandatory	BAF509	투자 및 자산가격결정의 근본원리	Fundamentals of Investment and Asset Pricing	1.5		Mon,Wed	13:00~14:20	1~8
2022	1.Spring	1.Mandatory	BAF510	채권분석	Analysis of Fixed Income Securities	1.5		Tue,Thu	10:30~11:50	1~8
2022	1.Spring	1.Mandatory	BAF511	파생상품개론	Derivatives	1.5		Tue,Thu	13:00~14:20	1~8
2022	1.Spring	1.Mandatory	BAF512	금융해석학응용	Applications in Stochastic Calculus for Finance	1.5		Mon,Wed	10:30~11:50	9~16
2022	1.Spring	2.Elective	BAF515	금융공학프로그래밍 III	Computer Programming for Financial Engineering III	3		Tue,Thu	14:30~15:50	1~16
2022	1.Spring	1.Mandatory	BAF517	금융공학연구방법 I	3.Research Methods in Financial Engineering I	1.5		Mon,Wed	10:30~11:50	1~8
2022	1.Spring	1.Mandatory	BAF518	금융공학연구방법 II	3.Research Methods in Financial Engineering II	1.5		Mon,Wed	10:30~11:50	9~16
2022	1.Spring	2.Elective	BAF627	포트폴리오최적화 및 운영	Portfolio Optimization and Management	1.5		Tue,Thu	10:30~11:50	9~16
2022	1.Spring	2.Elective	BAF628	이자율기간구조	Term Structure of Interest Rates	1.5		Mon	19:00~21:50	9~16
2022	1.Spring	2.Elective	BAF629	고급파생상품	Advanced Derivatives	1.5		Tue,Thu	13:00~14:20	9~16
2022	1.Spring	2.Elective	BAF656	상품거래기법	Commodity Trading	1.5		Mon,Wed	13:00~14:20	9~16
2022	1.Spring	1.Mandatory	BIT500	경영통계분석	Management Statistical Analysis	3		Mon	17:30~20:20	1~16
2022	2.Summer	1.Mandatory	BAF502	재무회계	Financial Accounting	3				
2022	2.Summer	2.Elective	BAF611	벤처투자	Investments in Venture	1.5	English			
2022	2.Summer	2.Elective	BAF612	사모투자	Investments in Private Markets	1.5	English			
2022	3.Fall	1.Mandatory	BAF509	투자 및 자산가격결정의 근본원리	Fundamentals of Investment and Asset Pricing	1.5		Mon,Wed	10:30~11:50	1~8
2022	3.Fall	1.Mandatory	BAF510	채권분석	Analysis of Fixed Income Securities	1.5		Mon,Wed	14:30~15:50	9~16
2022	3.Fall	1.Mandatory	BAF511	파생상품개론	Derivatives	1.5		Tue,Thu	13:00~14:20	9~16

2022	3.Fall	1.Mandatory	BAF514	금융공학프로그래밍 II	Computer Programming for Financial Engineering II	1.5		Mon,Wed	19:00~21:50 (수, 강의) 19:00~20:20 (월, 실습)	1~8
2022	3.Fall	1.Mandatory	BAF515	금융공학프로그래밍 III	Financial Engineering Programming III	3		Mon	16:00~18:50	1~16
2022	3.Fall	1.Mandatory	BAF516	전산금융	Computational Finance	3		Fri	13:00~15:50	1~16
2022	3.Fall	1.Mandatory	BAF517	금융공학연구방법 I	3.Research Methods in Financial Engineering I	1.5		Tue,Thu	09:00~10:20	1~8
2022	3.Fall	1.Mandatory	BAF518	금융공학연구방법 II	3.Research Methods in Financial Engineering II	1.5		Tue,Thu	09:00~10:20	9~16
2022	3.Fall	2.Elective	BAF633	시뮬레이션방법론	Simulation Methods for Finance	1.5		Tue,Thu	14:30~15:50	1~8
2022	3.Fall	2.Elective	BAF634	고급금융계량분석	Advanced Econometric Analysis for Finance	1.5		Mon,Wed	14:30~15:50	1~8
2022	3.Fall	2.Elective	BAF635	부동산투자론	Real Estate Investments	1.5		Mon,Wed	17:30~18:50	1~8
2022	3.Fall	2.Elective	BAF637	파생상품운용	Management of Derivative Positions	1.5		Mon,Wed	13:00~14:20	9~16
2022	3.Fall	2.Elective	BAF639	증권분석 및 거래전략	Security Analysis and Trading Strategies	1.5		Mon,Wed	13:00~14:20	9~16
2022	3.Fall	2.Elective	BAF640	금융시장리스크관리	Financial Market Risk Management	1.5		Tue,Thu	09:00~10:20	1~8
2022	3.Fall	2.Elective	BAF641	금융수치해석기법	Numerical Methods in Finance	1.5		Mon,Wed	16:00~17:20	1~8
2022	3.Fall	2.Elective	BAF642	금융시계열분석	Financial Time Series Analysis	1.5		Fri	09:00~11:50	1~8
2022	3.Fall	2.Elective	BAF643	행태재무론	Behavioral Finance	1.5		Tue,Thu	13:00~14:20	9~16
2022	3.Fall	2.Elective	BAF644	신용리스크 모형 및 신용파생상품	Credit Risk Modeling and Credit Derivatives	1.5		Mon,Wed	10:30~11:50	9~16
2022	3.Fall	2.Elective	BAF645	파생상품거래전략	Derivative Trading Strategies	1.5		Tue,Thu	13:00~14:20	9~16
2022	3.Fall	2.Elective	BAF646	통계적차익거래기법	Statistical Arbitrage	1.5		Mon,Wed	14:30~15:50	9~16
2022	3.Fall	2.Elective	BAF647	금융공학 인공지능 및 기계학습	Artificial Intelligence and Machine learning for Financial Engineering	3		Tue,Thu	14:30~15:50	1~16
2022	3.Fall	2.Elective	BAF649	고급금융시계열분석	Advanced Financial Time Series Analysis	1.5		Mon,Wed	17:30~18:50	9~16
2022	3.Fall	2.Elective	BAF651	부동산 담보부 채권 및 기타 구조화 채권	Mortgage Backed Securities & Other Structured Securities	1.5		Mon,Wed	16:00~17:20	9~16
2022	3.Fall	2.Elective	BAF653	알고리즘 거래 및 정량적 거래기법	Algorithmic Trading and Quantitative Trading	1.5		Tue,Thu	16:00~17:20	9~16
2022	3.Fall	2.Elective	BAF655	채권포트폴리오운영	Fixed Income Portfolio Management	1.5		미정	미정	
2022	3.Fall	2.Elective	BAF660	빅데이터와 금융자료 분석	Financial Data Analysis with Big data	1.5		Tue,Thu	10:30~11:50	1~8
2022	3.Fall	2.Elective	BAF661	빅데이터를 이용한 신용위험 분석	Big data Analysis on credit risks	1.5		Tue,Thu	17:30~18:50	9~16
2022	3.Fall	2.Elective	BAF663	자산가격모형의 계량적추정	Estimation of Asset Pricing Models	1.5		Tue,Thu	09:00~10:20	9~16
2022	3.Fall	2.Elective	BAF687	자산운용 사례연구	Cases in Asset Management	1.5		미정	미정	
2022	3.Fall	2.Elective	BAF688	리스크관리 사례연구	Cases Studies on Risk Management	1.5		미정	미정	
2022	3.Fall	2.Elective	BAF811	자산운용특강	Distinguished Lectures in Asset Management	1.5		Tue	19:00~21:50	9~16
2022	3.Fall	1.Mandatory	BIT500	경영통계분석	Management Statistical Analysis	3		Tue, Thu	10:30~11:50	1~16