Recognized worldwide as a leader in computer science, mathematics and quantitative analysis in business, Carnegie Mellon created the first quantitative finance degree in 1994. More than 20 years later, Carnegie Mellon’s pioneering Master of Science in Computational Finance (MSCF) remains the top-ranked quantitative financial engineering program in the country. The integrated curriculum, made possible by the interdisciplinary joint venture of four Carnegie Mellon colleges, is designed specifically for the MSCF program. MSCF students’ impressive summer internship and full-time job placement record in derivatives trading, financial analytics, portfolio management, research and risk management attests to the high regard employers have for our students.

### MSCF BY THE NUMBERS

- #1 ranking QuantNet (2014)
- 50+ of the world’s largest financial services firms recruit from the MSCF program
- 100,000 alumni in the Carnegie Mellon network
- 1,100+ alumni working in the quantitative finance industry
- 99% of full-time MSCF students obtained summer internships
- 80% of full-time MSCF students accepted full-time positions within three months of graduation
- 97 incoming students enrolled (55 in NYC; 42 in Pittsburgh)
- 200 MSCF students currently enrolled (166 full-time; 34 part-time)
- 25 courses specifically designed for the MSCF program
- 19 full-time faculty members teach in the MSCF program
- 10 industry practitioners participate in the MSCF Speaker Series

### INTERDISCIPLINARY MODEL

- New York | Pittsburgh | Online
- Department of Mathematical Sciences
- Department of Statistics
- Heinz College
- Tepper School of Business

### TOP CAREERS

- Derivatives trading
- Financial analytics
- Portfolio management
- Research
- Risk management

### BASE SALARIES 2015

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<tbody>
<tr>
<td>Maximum</td>
<td>$135,000</td>
</tr>
<tr>
<td>Mean</td>
<td>$92,200</td>
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### PREVIEW OF EMPLOYERS

- AQR Capital
- Bank of America Merrill Lynch
- Black Rock
- Citadel
- Goldman, Sachs & Co.
- JP Morgan
- Morgan Stanley
Since MSCF pioneered this program in 1994, more than 40 masters programs have entered the field in the United States alone.

OPPORTUNITIES TO SUPPORT

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<tr>
<td>Faculty Support</td>
<td>$500,000</td>
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<td>Fund an MSCF chair to attract top faculty in a highly competitive and rapidly changing industry.</td>
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<tr>
<td>Dedicated Space</td>
<td>$100,000</td>
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<td>Build a collaborative environment in Pittsburgh to ensure peer connections during students’ time on campus and throughout their careers.</td>
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<tr>
<td>Expendable Scholarship/Fellowship Funds</td>
<td>$10,000</td>
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<td>Establish a named Legacy Scholarship, allowing the program to provide a more competitive financial aid package to talented students.</td>
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<td>Strengthening Curriculum</td>
<td>$5,000</td>
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<td>Enable MSCF to bring more guest lecturers and practitioners into the classroom.</td>
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<tr>
<td>Andrew Carnegie Society</td>
<td>$1,000</td>
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<td>Advance MSCF and impact each aspect of the program from faculty support and student fellowships to facility enhancements.</td>
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> MSCF HIGHLIGHTS

20th Anniversary
Earlier this year, more than 100 MSCF alumni, faculty and staff gathered in New York City to celebrate the 20th anniversary of the program. The celebration featured the original founders, John Lehoczky, Steve Shreve and Sanjay Srivastava, who discussed building the program from its first class of ten to its current class of 95 students.

Award-Winning Research

Published Alumni
Written by Nick Psaris, MSCF’06, Q Tips: Fast, Scalable and Maintainable Kdb+, is designed for developers with experience in programming languages who are looking to use q to store and analyze large datasets, develop analytic engines or combine large datasets to create back testing systems.

Carnegie Mellon University