

Minutes of the Graduate Curriculum Committee

December 9, 1999

Members Present: Fisk (PSY); Hertel (ME); Jagoda (AE); Omiecinski (CoC); Parsons (MGT); Peters (Student); Peterson (ECE). Rodgers (PubP-for Bostrom); Roper (Reg); Sanders (MSE); Vande Vate (ISyE)

Visitors: Kilroy (Grad Studies); Kertz (MATH)

- The chair called on representatives from the Schools of Industrial Engineering and Mathematics, and the College of Management, who made a presentation outlining a Program of Study leading to a new degree. Master of Science in quantitative and Computational Finance. During the presentation, the following program requirements and semester courses were proposed.

A Master of Science in Quantitative and Computational Finance (MQCF CIP: 52.0899)

| | Required Core Courses |
|-----------------------------------------------------------------------------------|----------------------------------------------------------|
| MGT 6078; MGT 6081; MATH 6635; ISyE/MATH 6759; ISyE/MATH 6767; ISyE/MATH/MGT 6769 | Three semester hours from the following - |
| ISyE 6673; MATH 6235; MGT 6090 | Six semester hours from the following - |
| ISyE/MATH 6783; ISyE/MATH/MGT 6785; MGT 7061 | Nine semester hours of free |

| | | |
|----------------|-------------------------------------|-------|
| ISyE 6673 | Financial Optimization Models | 3-0-3 |
| MATH 6235 | Stochastic Processes II | 3-0-3 |
| MATH 6635 | Numerical Methods in Finance | 3-0-3 |
| MGT 6078 | Finance and Investments | 3-0-3 |
| ISyE/MATH 6759 | Stochastic Processes I | 3-0-3 |

| | | |
|--------------------|----------------------------------------------|-------|
| ISyE/MATH 6767 | Design and Implementation of Support Systems | 3-0-3 |
| ISyE/MATH 6783 | Financial Data Analysis | 3-0-3 |
| ISyE/MATH/MGT 6769 | Fixed Income Securities | 3-0-3 |
| ISyE/MATH/MGT 6785 | QCF Seminars | 3-0-3 |
| ISyE/MATH/MGT 6793 | Advanced Topics in QCF | 3-0-3 |

Following the presentation, the representatives answered questions from the committee members. After an extended discussion of the program, a motion was made to approve the proposal. This motion was seconded and passed. **Note: There were minor revisions and additional information requested. This information will be sent to the chair and the secretary.**

2. The following course semester hour change requested by the College of Management was approved:

MGT 6081 changed from 2-0-2 to 3-0-3

3. The following course semester-hour change requested by the School of Civil and Environmental Engineering was approved:

CEE 6319 changed from 2-0-2 to 3-0-3

4. The following new course proposed by the College of Computing was approved:

CS 6421 Active and Dynamic Database Management systems changed to CS 6421 Temporal, Spatial, and Active Databases 3-0-3

5. The College of Management informed the committee that they would no longer participate in the graduate statistics program; therefore, no longer offering the MS in Statistics.
6. The chair reported that an e-mail vote was taken on the request by the School of Aerospace Engineering to permit students entering the third year of their Program of Studies at SUPABRO, the Grande Ecole for Aerospace Engineering in Toulouse, France, to enroll at Georgia Tech as graduate students with full standing. These students have completed for Baccalaureate, two years of MAT SPE, and two years at the Grande Ecole. Normally, admission to graduate school at Georgia Tech requires a BS degree. However, this exception is currently extended to applicants from other Grand Ecoles in France who are partners with Georgia Tech-Lorraine.

All 11 votes received were in favor of the proposal.

There followed agenda item 7 which relates to student petitions and records; these items are not reproduced in the public version of these minutes.

Frank Roper

Registrar