



Madras School of Economics

Post Graduate Teaching & Research in Economics & Finance

Post Graduate Diploma Program in Data Science and Financial Engineering

A 11-MONTH PART TIME (WEEKEND) PROGRAM IN DATA SCIENCE AND FINANCIAL ENGINEERING TO ENHANCE YOUR ACADEMIC COMPETENCIES AND JOB PROSPECTS



FEBRUARY 16, 2019 – JANUARY 25, 2020

MSE CAMPUS, KOTTURPURAM, CHENNAI 600 085

LAST DATE TO APPLY: MARCH 7, 2019

For over a couple of decades, MSE has been at the forefront of economics and financial research in South Asia. MSE has an impressive collection of faculty working in a variety of areas related to finance, Data science and economics. In its quest to promote excellence and disseminate knowledge MSE is pleased to announce a P.G. Diploma Program in **Data Science and Financial Engineering**

About the Program

The 11 month course provides a rigorous **hands-on training** in analyzing large amounts of data and formulating sophisticated analytical models. The uniquely designed program starts from the basics, and culminates in cutting edge material and concepts. Experts from industry and research labs further enrich the participants understanding by exposing them to state of the art topics.

Target Audience

The target audience for this program will be undergraduates (in their final year applying to go abroad for higher studies), masters, doctoral students in quantitative disciplines. Industry professionals or interns interested in enhancing their skills in data science and financial engineering are also welcome to apply.

Program Objectives

- Develop a strong foundation for Inter-disciplinary work
- Combine course work from areas of Finance, Management and Analytics
- Exposure to latest trends in Academics and Industry through Projects and Internships
- Offer good Placements

Resource Persons

Dr. C. Rangarajan

Dr. Shanmugam K. Rangasamy

Dr. Rakesh Nigam

Dr. Saumitra N. Bhaduri

Dr. Parthasarathy

Dr. Ekta Selarka

Dr. Zareena Begum

Dr. Vijaya

About MSE

Established in 1993, the Madras School of Economics (MSE) is a leading (non-profit and non-Governmental) academic institution in the country under the guidance and leadership of Dr. C. Rangarajan (former Chairman of Economic Advisory Council to former Prime Minister and former Governor of RBI).

In its 25- year long existence, it has established itself as a Centre of Excellence in post-graduate teaching and research in economics, environment and finance in the country. It was recognized as a Centre of Excellence in Environmental Economics by the Ministry of Environment and Forests, Government of India. AICTE, Ministry of HRD approved technical institution status to MSE

MSE is unique as it is the only institute in the country offering five Post Graduate Degree Programs related to Economics/finance/environment and an Integrated MA program jointly with CUTN, Thiruvavur. As MSE adopts quantitative, data driven and analytical approach, these programs attract students from all over India seeking a top class P.G. degree. Students of these programs are well placed every year. It also started two P G Diploma Programs in Finance and Research & Business Analytics

It has established a dedicated Research Centre "Decision Science Lab". It has completed many research projects funded by many prestigious national/international agencies. MSE faculty publish high quality research articles in various national and international Journals. For MSE's working papers, monographs, occasional papers and more details of MSE, please see <http://www.mse.ac.in>.



Contents

Term I (February to May)

Basic Programming Languages
Applied Cryptography
Introduction to Financial Economics
Operations Research I

Term II (June to August)

Econometrics for Finance and Decision Science
Topics in Financial Engineering
Operations Research II
Artificial Intelligence and Machine Learning

Term III (September to November)

1. Advanced Decision Science
Analytics
2. Financial Time Series Econometrics
3. Risk Analytics
4. Machine & Deep Learning

Term IV (December and January)

Big Data Analytics

Advanced Machine Learning

Big Data Hadoop Workshop
Accounting, HR, Management and Marketing Workshop

Important Information & Dates

Program Dates: **February 16, 2019 – January 25, 2020**

**Program Co-ordinators: Dr. Rakesh Nigam and
Dr.K.R.Shanmugam**

Last date to Apply: **February 15, 2019**

Last date for paying the tuition fees: **February 16, 2019**

Tuition Fees : INR 3.5 lakhs

Venue: MSE Campus, Chennai

For further details please write to rakesh@mse.ac.in or shanmugam@mse.ac.in or ganga@mse.ac.in or contact Dr. Shanmugam: **(0) 9444127681**

Eligibility Criteria: Any degree with quantitative background. Since the program will have limited seats, applicants with a proven track record will be given preference. Shortlisted Candidates for the course will be notified on February 15, 2019 through MSE website and/or email to the candidate.

How to Apply Interested candidates should fill in the registration form attached with this advertisement and send a scanned copy of the duly filled form along with a copy of your latest CV to rakesh@mse.ac.in or shanmugam@mse.ac.in or ganga@mse.ac.in before February 15, 2019. Selected candidates will be notified by February 15, 2019 and must register themselves by paying the full fees through NEFT on or before February 16, 2019 and should mail the scan/printout of the payment details on or before February 16, 2019 to rakesh@mse.ac.in or shanmugam@mse.ac.in or ganga@mse.ac.in

The course fee is INR 3.5 lakhs. The fee can be paid only through online transfers i.e, using following NEFT **Transaction details:**

Beneficiary Name: MADRAS SCHOOL OF ECONOMICS

Bank Name & Branch: Indian Overseas Bank. Gandhi Nagar Branch, Chennai.

Bank Account Number: 163501000002345

IFSC Code: IOBA0001635

MICR Code: 600020120

While making the online fund transfer, please mention <your name> DSFE FEE (e.g. Ram DSFE FEE) in the transaction remarks field. After making the online fund transfer please mail scanned/printout of the payment details on or before the deadline to shanmugam@mse.ac.in or rakesh@mse.ac.in or ganga@mse.ac.in

Application Form

Please send the filled in registration form to:

Dr. K.R. Shanmugam/Dr. Rakesh Nigam, The Program Coordinator, Diploma Program in Data Science and Financial Engineering, Madras School Of Economics, Behind Anna Centenary Library, Kotturpuram, Chennai 600085, Tamil Nadu (India)); Email: shanmugam@mse.ac.in or rakesh@mse.ac.in; Mobile: 9444127681. or scanned copy of the registration form to either shanmugam@mse.ac.in or rakesh@mse.ac.in or ganga@mse.ac.in

Diploma

On successful completion of the program, participants will receive a diploma certificate from MSE.

Application No.:

(to be filled by Office)



Madras School of Economics

Post Graduate Teaching & Research in Economics & Finance

POST-GRADUATE DIPLOMA PROGRAM IN DATA SCIENCE AND FINANCIAL ENGINEERING (2019-20)

APPLICATION FORM

1. a) Full Name and Address (IN BLOCK LETTERS) :

b) Contact number(s) : Land-line:

Mobile :

c) Email Address :

2. Date of Birth :

3. Present Occupational Status :

4. If working, present office address :

5. Annual Income (of the Family) :

6. Academic Qualifications

Degree/Diploma	Subject	Institution	Year of Passing	Grade/% Marks

7. Whether you did plus two with maths or not : Yes/No

Date :

Signature of the Candidate