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 5, 2018 – JANUARY 11, 2019
MSE CAMPUS, KOTTURPURAM, CHENNAI 600 085
LAST DATE TO APPLY: JANUARY 22, 2018
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 Data. 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 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

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 and ENVIS Centre by the Ministry of Environment and Forests, Government of India.

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, Thiruvarur. 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 has established a dedicated Research Centre "Decision Science Lab". It has completed many research projects funded by many prestigious national and international agencies. MSE faculty publish high quality research articles in various national and international Journals. MSE’s working papers, monographs, occasional papers and dissemination papers and more details of MSE publications can be downloadable from [http://www.mse.ac.in](http://www.mse.ac.in).
Contents

Term I (February to May)
Basic Programming Languages
Introduction to Financial Markets and Regulatory Mechanisms
Introduction to Financial Economics
Operations Research I
Industry Seminar

Term II (June to August)
Econometrics for Finance and Decision Science
Big Data Analysis
Operations Research II
Artificial Intelligence and Machine Learning
Industry Seminar

Term III (September to November)
Topics in Financial Engineering
Time Series Analysis
Deep Learning
Advanced Models for Decision Making
Industry Seminar

Term IV (December and January)
Big Data Hadoop Workshop
Risk Analytics Workshop
Accounting, HR, Management and Marketing Workshop
Project and Placements

Important Information & Dates
Program Dates: February 5, 2018 – January 11, 2019
Program Co-ordinators: Dr. Rakesh Nigam and Dr. Shanmugam K. R, MSE
Last date to Apply: January 22, 2018
Last date for notifying short listed candidates: January 29, 2018
Last date for paying the tuition fees: February 5, 2018
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 contact Dr. Shanmugam: (0) 9444127681
Eligibility Criteria: Any degree with quantitative background. Since the program will have limited seats, participants will be shortlisted by an interview at MSE on 29th January 2018 and selected candidates will be notified on the same day evening. Applicants with a proven track record will be given preference.

How to Apply Interested candidates should fill in the registration form 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 on or before January 22, 2018. Selected candidates will be notified by January 29, 2018 and must register themselves by paying the full tuition fees through online through NEFT on or before February 5 2018 and should mail the scan/printout of the payment details on or before February 5. 2018 to rakesh@mse.ac.in or shanmugam@mse.ac.in

The course fee is INR 3.5 lakhs. The fee can be paid only through online transfers using NEFT.

Beneficiary Name: MADRAS SCHOOL OF ECONOMICS
Bank Name & Branch: Union Bank of India, St. Michael's Academy Adyar Branch, Chennai.
Bank Account Number: 570202010005993
IFSC Code: UBIN0557021
MICR Code: 600026039
Swift Code: UBININBBOMD

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

Application Form

Please send the filled in registration form to:

Dr. K.R. Shanmugam/Dr. Rakesh Nigam, The Program Coordinator, Certificate 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

Diploma

On successful completion of the program, participants will receive a diploma certificate from MSE.
Madras School of Economics  
Post Graduate Teaching & Research in Economics & Finance

POST-GRADUATE DIPLOMA PROGRAM IN DATA SCIENCE AND FINANCIAL ENGINEERING

APPLICATION FORM

1. a) Full Name and Address  
   (IN BLOCK LETTERS)  
   Mohan
   123, Main Street
   New City

   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

<table>
<thead>
<tr>
<th>Degree/Diploma</th>
<th>Subject</th>
<th>Institution</th>
<th>Year of Passing</th>
<th>Grade/% Marks</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bachelor of Science</td>
<td>Mathematics</td>
<td>University of Delhi</td>
<td>2018</td>
<td>85</td>
</tr>
<tr>
<td>Master of Business Administration</td>
<td>Finance</td>
<td>Indian Institute of Management</td>
<td>2020</td>
<td>A</td>
</tr>
</tbody>
</table>

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

Date :  
Signature of the Candidate