PIC Math is a new program supported by MAA and SIAM and funded by a $2 million NSF grant. It aims to increase awareness among mathematical sciences faculty about non-academic career options for students, prepare undergraduate students for careers in industry, and provide research experience for undergraduate students through a spring semester course in which students work on research problems from business, industry and government (BIG). In this talk, we will discuss the program, the setup of the research course, and sample undergraduate research problems used in the course. (Received September 11, 2015)