

# B.Sc. (Hons) with Major in Quantitative Finance

## Graduation Requirements for students admitted in AY2021/2022 or after

To be awarded a **B.Sc.(Hons) with primary major in Quantitative Finance**, in addition to the University and College requirements, a candidate must satisfy the following:

Course Level	Major Requirements	Level Units	Cumulative Major Units
1000	1. Pass the following course: <ul style="list-style-type: none"> <li>QF1100 Introduction to Quantitative Finance</li> </ul>	4	4
2000	2. Pass all the following courses: <ul style="list-style-type: none"> <li>MA2001 Linear Algebra I</li> <li>MA2002 Calculus</li> <li>MA2104 Multivariable Calculus</li> <li>MA2213 Numerical Analysis I or DSA2102 Essential Data Analytics Tools: Numerical Computation</li> <li>MA2116/ST2131 Probability</li> <li>QF2103 Computing for Quantitative Finance</li> <li>QF2104 Fundamentals of Quantitative Finance</li> </ul>	28	32
3000	3. Pass all the following courses: <ul style="list-style-type: none"> <li>QF3101 Investment Instruments and Risk Management</li> <li>QF3103 Advanced Mathematics in Quantitative Finance</li> <li>ST3131 Regression Analysis</li> </ul>	12	44
4000	4. Pass four courses from the following: <ul style="list-style-type: none"> <li>QF4102 Financial Modelling and Computation</li> <li>QF4103 Mathematical Models of Financial Derivatives</li> <li>QF4104 Project in Quantitative Finance and Fintech</li> <li>Pass one course from the following:               <ul style="list-style-type: none"> <li><del>QF5210 Financial Time Series and Computation</del></li> <li>QF4205 Time Series Analysis for Quantitative Finance*</li> <li>QF4211/DSE4211 Digital Currencies</li> <li>QF4212/DSE4212 Data Science in FinTech</li> </ul> </li> </ul>	16	60

- Please note that QF4205 will only be offered from AY23/24 Sem 2 onwards.

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