M.Sc. in Quantitative Finance by Coursework

Graduation Requirements for students admitted from AY2019/20

1. Read and pass five essential modules:
   - MA4269 Mathematical Finance II
   - QF4102 Financial Modelling and Computation
   - QF5202 Structured Products
   - QF5203 Risk Management
   - QF5210 Financial Time Series: Theory and Computation

2. Read and pass five elective modules chosen from the following list:
   - DSA5205 Data Science in Quantitative Finance *NEW*
   - MA5233 Computational Mathematics
   - MA5248 Stochastic Analysis in Mathematical Finance
   - QF5201 Interest Rate Theory and Credit Risk
   - QF5204 Numerical Methods in Quantitative Finance
   - QF5205 Topics in Quantitative Finance I
   - QF5206 Topics in Quantitative Finance II
   - QF5207 Investment and Portfolio Selection
   - QF5208 AI & FinTech *NEW*
   - EC5102 Macroeconomic Theory
   - EC5103 Econometric Modelling & Applications I
   - EC5332 Money and Banking
   - ~~ECA5315 Financial Econometrics~~ *No longer offered as an MQF elective*
   - ECA5334 Corporate Finance
   - ST5207 Non-parametric regression
   - ST5210 Multivariate Data Analysis
   - ST5218 Advanced Statistical Methods in Finance

3. Obtain a minimum Cumulated Average Point (CAP) of 3.00 or an average grade of at least B-.

NOTES
- Modules with codes beginning with MA or QF are offered by the Department of Mathematics. Modules with codes QF5xxx and DSA5205 are offered exclusively to students in the Master of Science in Quantitative Finance programme.

- Modules with codes beginning with EC or ECA are offered by the Department of Economics.

- Modules with codes beginning with ST are offered by the Department of Statistics and Applied Probability.

Continuation Requirement

A student will be issued a warning for any semester in which his/her CAP falls below 3.00.
If in the following semester, the student's CAP again falls below 3.00 but is above 2.50, he/she will be placed on probation.

The candidature of a student may be terminated if he/she obtains the following:
1. A CAP of less than 2.50 for two consecutive semesters;
2. A CAP of less than 3.00 for three consecutive semesters.

CAP for continuation is computed based on all modules read (be it pass or fail).

Updated 21 Mar 2018
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