

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:

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

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

Published 26 February 2021

Updated 24 September 2021

Updated 15 March 2022