

Second Major in Quantitative Finance

Graduation Requirements for students admitted in AY2021/2022 or after

To be awarded a **Second Major in Quantitative Finance**, a candidate must satisfy the following:

| Course Level | Second Major Requirements | Level Units | Cumulative Major Units |
|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|------------------------|
| 1000 | 1. Pass the following course: <ul style="list-style-type: none"> QF1100 Introduction to Quantitative Finance | 4 | 4 |
| 2000 | 2. Obtain 8 MCs from courses coded MA15xx/MA20xx/MA2101/MA2101S/MA2108/MA2108S 3. Pass all the following courses: <ul style="list-style-type: none"> MA2104 Multivariable Calculus or MA2311 Techniques in Advanced Calculus or ME3291 Numerical Methods in Engineering MA2116/ST2131 Probability or EC2303 Foundation of Econometrics or ST2334 Probability and Statistics or MA2301 Basic Applied Mathematics QF2103 Computing for Quantitative Finance QF2104 Fundamentals of Quantitative Finance | 24-26 | 28-30 |
| 3000 & 4000 | 4. Pass three courses from the following: <ul style="list-style-type: none"> QF3101 Investment Instruments and Risk Management QF3103 Advanced Mathematics in Quantitative Finance QF4102 Financial Modelling and Computation QF4103 Mathematical Models of Financial Derivatives ST3131 Regression Analysis EC3303 Econometrics I FIN3702 Investment Analysis and Portfolio Management FIN3716 Financial Modelling | 12 | 40-42 |

Published 26 February 2021

Updated 28 June 2021

Updated 24 September 2021