

## Sample Study Plan for Major in Quantitative Finance

For students matriculated in AY2021/2022 or after

| Year 1  |   | Year 2                     |                               | Year 3                                      |   | Year 4   |  |
|---|---|----------------------------|-------------------------------|---|---|--|--|
| Sem 1   | Sem 2   | Sem 1                      | Sem 2                         | Sem 1                                       | Sem 2   | Sem 1  | Sem 2  |
| Pair 1:<br>Integrated Module in Social Sciences<br><br>Pair 2:<br>Integrated Module in Humanities | Pair 1:<br>Integrated Module in Humanities<br><br>Pair 2:<br>Integrated Module in Social Sciences | Scientific Inquiry II      | Artificial Intelligence       | Communities and Engagement                  | Interdisciplinary I                                 | Interdisciplinary II   | QF4104 Project in Quantitative Finance and Fintech |
| Pair 1:<br>Scientific Inquiry I<br><br>Pair 2:<br>Integrated Module in Asian Studies              | Pair 1:<br>Integrated Module in Asian Studies<br><br>Pair 2:<br>Scientific Inquiry I              | Digital Literacy (CS1010S) | MA2104 Multivariable Calculus | QF2104 Fundamentals of Quantitative Finance | QF2103 Computing for Quantitative Finance           | QF4102 Financial Modelling and Computation   | UE9  |
| Pair A:<br>Data Literacy<br><br>Pair B:<br>Design Thinking  | Pair A:<br>Design Thinking<br><br>Pair B:<br>Data Literacy  | MA2002 Calculus            | MA2213 Numerical Analysis I   | ST3131 Regression Analysis                  | QF3101 Investment Instruments and Risk Management   | QF4103 Mathematical Models of Financial Derivatives  | UE10   |
| QF1100 Introduction to Quantitative Finance   | Writing (SP1541)  | UE2                        | MA2116/ST2131 Probability     | UE5   | QF3103 Advanced Mathematics in Quantitative Finance | One of the following modules:<br>• QF5210 Financial Time Series: Theory and Computation<br>• QF4211/DSE4211 Digital Currencies<br>• QF4212/DSE4212 Data Science in FinTech | UE11   |
| UE1   | MA2001 Linear Algebra I   | UE3                        | UE4                           | UE6   | UE7   | UE8  | UE12   |

Note: Students have to complete all CHS Common Curriculum modules in their first two years except for the following 3 modules:

- Communities and Engagement module – can be taken from Years 2 to 4
- Two Interdisciplinary modules – can be taken in Years 3 and 4

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