

M.Sc. in Quantitative Finance by Coursework

From AY2021/2022

1. Read and pass **five** essential modules:
 - MA4269A/ MA4269 Mathematical Finance II
 - QF4102A/ QF4102 Financial Modelling and Computation
 - QF5202A/ QF5202 Structured Products
 - QF5203A/ QF5203 Risk Management
 - QF5210A/ QF5210 Financial Time Series: Theory and Computation
2. Read and pass **five** elective modules chosen from the following list:
 - QF5201A/ QF5201 Interest Rate Theory and Credit Risk
 - QF5205A/ QF5205 Topics in Quantitative Finance I
 - QF5206A/ QF5206 Topics in Quantitative Finance II
 - QF5207A/ QF5207 Investment and Portfolio Selection
 - QF5310 Data Analysis and Machine Learning in Finance
 - QF5311 Advanced Methods in Risk Management
 - QF5312 Statistical Models and Methods in Finance
 - QF5313 Advanced Computational and Programming Methods in Finance
 - QF5314 Basic Mathematics in Quantitative Finance
 - QF5315 Selected topics in Fintech
 - QF5401 Graduate Internship in Quantitative Finance I
3. Obtain a minimum [Cumulated Average Point \(CAP\)](#) of 3.00 or an average grade of at least B-.

NOTE

- Modules with codes beginning with MA or QF are offered by the Department of Mathematics, National University of Singapore. Modules with codes QF5xxxx are offered exclusively to students in the Master of Science in Quantitative Finance programme.
- Modules with codes beginning with QF53xx are offered by the School of Mathematical Sciences, Shanghai Jiao Tong University.
- MA4269A/ MA4269 is replaced with MA5248A/ MA5248 from AY2022/2023.
- QF4102A/ QF4102 is replaced with QF5209A/ QF5209 from AY2022/2023.



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).