

Department of Mathematics Faculty of Science

Study Plan for August 2022 Intake

Year 1		
Semester 1 (8 Aug to 3 Dec 2022)	MA5248A	Stochastic Analysis in Mathematical Finance
	QF5209A	Financial Derivatives: Modeling and Computation
	QF5314	Basic Mathematics in Quantitative Finance
Semester 2 (9 Jan to 6 May 2023)	QF5312	Statistical Models and Methods in Finance
	QF5313	Advanced Computational & Programming Methods in Finance
Special Term 1 (8 May to 17 Jun 2023)	QF5201A	Interest Rate Theory and Credit Risk
Special Term 2 (19 Jun to 29 Jul 2023)	QF5210A	Financial Time Series: Theory and Computation
Year 2 (Tentative)		
Semester 1 (14 Aug to 9 Dec 2023)	QF5206A	Topics in Quantitative Finance II
Semester 2 (15 Jan to 11 May 2024)	QF5203A	Risk Management

	QF5315	Selected topics in Fintech
Special Term 1 <i>(13 May to 22 Jun 2024)</i>	QF5202A	Structured Products
Special Term 2 (24 Jun to 3 Aug 2024)	QF5311	Advanced Methods in Risk Management