

NUS-SJTU M.Sc. in Quantitative Finance

From AY2023/2024

1. Read and pass **five** essential courses:

- QF5202A/ QF5202 Structured Products
- QF5203A/ QF5203 Risk Management
- QF5209A/ QF5209 Financial Derivatives: Modelling and Computation
- QF5210A/ QF5210 Financial Time Series: Theory and Computation
- QF5212A/ QF5212 Introduction to Quantitative Finance

2. Read and pass **five** elective courses 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
- QF5211A/ QF5211 Monte Carlo Methods in Quantitative Finance
- 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 [Grade Point Average\(GPA\)](#) of 3.00 or an average grade of at least B-.

NOTE

- Courses with codes beginning with MA or QF are offered by the Department of Mathematics, National University of Singapore. Modules with codes QF5xxx are offered exclusively to students in the Master of Science in Quantitative Finance programme.
- Courses with codes beginning with QF53xx are offered by the School of Mathematical Sciences, Shanghai Jiao Tong University.
- MA5248A / MA5248 is replaced with QF5212A/ QF5212 from AY2023/2024.



Continuation Requirement

A student will be issued a warning for any semester in which his/her GPA falls below 3.00. If in the following semester, the student's GPA 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 GPA of less than 2.50 for two consecutive semesters;
2. A GPA of less than 3.00 for three consecutive semesters.

GPA for continuation is computed based on all courses read (be it pass or fail).