

M.Sc. in Quantitative Finance by Coursework

From AY2023/2024

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

- QF5202 Structured Products
- QF5203 Risk Management
- QF5209 Financial Derivatives: Modelling and Computation
- QF5210 Financial Time Series: Theory and Computation
- QF5212 Introduction to Quantitative Finance

2. Read and pass **five** elective courses (we recommend at least three QF or DSA courses):

Recommended

- DSA5102 Foundations of Machine Learning
- DSA5205 Data Science in Quantitative Finance
- MA5232 Modeling and Numerical Simulations
- MA5233 Computational Mathematics
- QF5201 Interest Rate Theory and Credit Risk
- QF5204 Numerical Methods in Quantitative Finance
- QF5205 Topics in Quantitative Finance I
- QF5206 Topics in Quantitative Finance II
- QF5207 Investment and Portfolio Selection
- QF5208 AI & FinTech
- QF5211 Monte Carlo Methods in Quantitative Finance
- QF5213 Financial Management
- QF5401 Graduate Internship in Quantitative Finance I

General

- ECA5102 Macroeconomics
- ECA5103 Quantitative & Computing Methods
- ECA5304 Machine Learning and Economic Forecasting
- ECA5334 Corporate Finance
- ST5207 Non-parametric regression
- ST5227 Applied Data Mining

3. A student must have a minimum [Grade Point Average \(GPA\)](#) of 3.00 or an average grade of at least B-.

NOTES

- Courses with codes beginning with MA or QF are offered by the Department of Mathematics. Courses with codes QF5xxx and DSA5205 are offered exclusively to students in the Master of Science in Quantitative Finance programme.
- Courses with codes beginning with ECA are offered by the Department of Economics.
- Courses with codes beginning with ST are offered by the Department of Statistics and Data Science.

Continuation Requirement

To remain in good academic standing, and to continue in a Master's programme, a student may not have:

- GPA below 3.00 (but ≥ 2.50) for three consecutive semesters; or
- GPA below 2.50 for two consecutive semesters.

All courses taken are graded and counted towards your GPA. In the event where a student fails a course and has to retake it, the grades for both courses will be counted toward the student's GPA.

For any semester in which the student's GPA falls below 3.00 (but ≥ 2.50), that student will be issued an academic warning. If, in the following semester, the student's GPA again falls below 2.50, s/he will be placed on probation. If the student's GPA remains below 2.50 for the third consecutive semester, the student will be issued a letter of dismissal.

For students whose GPA falls below 2.50 for two consecutive semesters, they will be placed on probation for the first semester, followed by dismissal in the second semester.

Students who have fulfilled their degree requirements will be required to proceed with graduation and will not be allowed to stay on for an additional semester or more.