Department of Mathematics

Sample Study Plan for Major in Quantitative Finance (SEP in year 3 sem 1) (For students matriculated in AY2021/2022 or after)



College of Humanities and Sciences

| Year 1 | | Year 2 | | Year 3 | | Year 4 | |
|---|----------------------------|-------------------------------------|--|--------|---|--|--|
| Sem 1 | Sem 2 | Sem 1 | Sem 2 | Sem 1 | Sem 2 | Sem 1 | Sem 2 |
| HSA1000 Asian Interconnections HSH1000 The Human Condition | | Scientific Inquiry II | Artificial Intelligence | UE3 | Interdisciplinary I | Interdisciplinary II | QF4104 Project in Quantitative Finance and Fintech |
| HSI1000 How Science Works, Why Science Works HSS1000 Understanding Social Complexity | | Digital Literacy (CS1010S) | Communities and Engagement | UE4 | UE8 | QF4102 Financial Modelling and Computation | UE9 |
| Data Literacy DTK1234 Design Thinking | | Writing (SP1541) | UE2 | UE5 | QF3103 Advanced Mathematics in Quantitative Finance | One of the following modules: QF4205, DSE4211, DSE4212 | UE10 |
| UE1 | MA2001 Linear Algebra I | MA2104 Multivariable Calculus | MA2213 Numerical Analysis I | UE6 | QF2103 Computing for Quantitative Finance | QF4103 Mathematical Models of Financial Derivatives | UE11 |
| QF1100 Introduction to Quantitative Finance | MA2002 Calculus | MA2116/ST2131 Probability | QF2104 Fundamentals of Quantitative Finance | UE7 | QF3101 Investment Instrument and Risk Management | ST3131 Regression Analysis | UE12 |

Note: 1. Recommended semester for SEP is year 3 semester 1

2. To find out how HSA1000, HSH1000, HSI1000, HSS1000 are pre-allocated, click <u>here</u>.

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

• Communities and Engagement course – can be taken from Years 2 to 4

• Two Interdisciplinary courses – can be taken in Years 3 and 4