M.Sc. in Quantitative Finance by Coursework

From AY2022/2023

1. Read and pass five essential courses:

   - MA5248/ MA5248A   Stochastic Analysis in Mathematical Finance
   - QF5202/ QF5202A   Structured Products
   - QF5203/ QF5203A   Risk Management
   - QF5209/ QF5209A   Financial Derivatives: Modelling and Computation
   - QF5210/ QF5210A   Financial Time Series: Theory and Computation

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

   Recommended

   - DSA5102   Foundations of Machine Learning
   - DSA5205   Data Science in Quantitative Finance
   - MA5232   Modeling and Numerical Simulations
   - MA5233   Computational Mathematics
   - QF5201/ QF5201A   Interest Rate Theory and Credit Risk
   - QF5204   Numerical Methods in Quantitative Finance
   - QF5205/ QF5205A   Topics in Quantitative Finance I
   - QF5206/ QF5206A   Topics in Quantitative Finance II
   - QF5207/ QF5207A   Investment and Portfolio Selection
   - QF5208   AI & FinTech
   - QF5211/ QF5211A   Monte Carlo Methods in Quantitative Finance
   - 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. Obtain 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

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).