B.Sc. (Hons) with Major in Quantitative Finance

Graduation Requirements for students admitted in AY2021/2022 or after

To be awarded a **B.Sc.(Hons) with primary major in Quantitative Finance**, in addition to the University and College requirements, a candidate must satisfy the following:

Course Level	Major Requirements	Level Units	Cumulative Major Units
1000	1. Pass the following course: • QF1100 Introduction to Quantitative Finance	4	4
2000	2. Pass all the following courses: • MA2001 Linear Algebra I • MA2002 Calculus • MA2104 Multivariable Calculus • MA2213 Numerical Analysis I or DSA2102 Essential Data Analytics Tools: Numerical Computation • MA2116/ST2131 Probability • QF2103 Computing for Quantitative Finance • QF2104 Fundamentals of Quantitative Finance	28	32
3000	3. Pass all the following courses: • QF3101 Investment Instruments and Risk Management • QF3103 Advanced Mathematics in Quantitative Finance • ST3131 Regression Analysis	12	44
4000	4. Pass the following two courses: • QF4102 Financial Modelling and Computation • QF4103 Mathematical Models of Financial Derivatives **And** Pass two courses from the following: • QF4104 Project in Quantitative Finance and Fintech • QF4205 Time Series Analysis for Quantitative Finance • QF4211/DSE4211 Digital Currencies • QF4212/DSE4212 Data Science in FinTech	16	60

To graduate with a Major in Quantitative Finance, a student must have read and passed at least one of the following:
• QF4104
• Any UPIP*
• Any NOC Internship Course
***Students who have passed a FASSIP course before switching to a primary major in Quantitative Finance would be deemed to have fulfilled this requirement.**

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