

## Second Major in Quantitative Finance

### Graduation Requirements for students admitted in AY2021/2022 or after

To be awarded a **Second Major in Quantitative Finance**, a candidate must satisfy the following:

Course Level	Second Major Requirements	Level Units	Cumulative Major Units
1000	I. Pass the following course: <ul style="list-style-type: none"> <li>QF1100 Introduction to Quantitative Finance</li> </ul>	4	4
2000	2. Obtain 8 Units from courses coded MA15xx/MA20xx/MA2101/MA2101S/MA2108/MA2108S 3. Pass all the following courses: <ul style="list-style-type: none"> <li>MA2104 Multivariable Calculus or MA2311 Techniques in Advanced Calculus or ME3291 Numerical Methods in Engineering</li> <li>MA2116/ST2131 Probability or EC2303 Foundation of Econometrics or ST2334 Probability and Statistics or MA2301 Basic Applied Mathematics</li> <li>QF2103 Computing for Quantitative Finance</li> <li>QF2104 Fundamentals of Quantitative Finance</li> </ul>	24-26	28-30
3000&4000	4. Pass three courses from the following: <ul style="list-style-type: none"> <li>QF3101 Investment Instruments and Risk Management</li> <li>QF3103 Advanced Mathematics in Quantitative Finance</li> <li>QF4102 Financial Modelling and Computation</li> <li>QF4103 Mathematical Models of Financial Derivatives</li> <li>ST3131 Regression Analysis</li> <li>EC3303 Econometrics I</li> <li>FIN3702/FIN3702A/FIN3702B/FIN3702C/FIN3702D Investment Analysis and Portfolio Management</li> <li>FIN3716 Financial Modelling</li> </ul>	12	40-42

Published 26 February 2021

Updated 28 June 2021

Updated 24 September 2021

Updated 04 April 2025