NUS National University of Singapore | Department of Mathematics Faculty of Science

Second Major in Quantitative Finance

Graduation Requirements for students admitted in AY2023/2024 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: • QF1100 Introduction to Quantitative Finance	4	4
2000	2. Obtain 8 Units from courses coded MA15xx/MA20xx/MA2101/MA2101S/MA2108/MA2108S/ MA2213/DSA2102 3. Pass all the following courses: • MA2104 Multivariable Calculus or MA2311 Techniques in Advanced Calculus or ME3291 Numerical Methods in Engineering • MA2116/MA2116T/ST2131 Probability or EC2303 Foundation of Econometrics or ST2334 Probability and Statistics or MA2301 Basic Applied Mathematics* • QF2103 Computing for Quantitative Finance • QF2104 Fundamentals of Quantitative Finance	24-26	28-30
3000& 4000	4. Pass QF3101 Investment Instruments and Risk Management 5. Pass two courses from the following: • QF3103 Advanced Mathematics in Quantitative Finance • QF4102 Financial Modelling and Computation • QF4103 Mathematical Models of Financial Derivatives • ST3131 Regression Analysis • EC3303 Econometrics I • FIN3702/FIN3702A/FIN3702B/FIN3702C/FIN3702D Investment Analysis and Portfolio Management • FIN3716 Financial Modelling	12	40-42

*MA2301 will not be offered from AY2025/26 Semester 1 onwards.

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