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

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/MA2116T/ST2131 Probability • QF2103 Computing for Quantitative Finance • QF2104 Fundamentals of Quantitative Finance	28	32
3000	3. Pass the following two courses: • QF3101 Investment Instruments and Risk Management • QF3103 Advanced Mathematics in Quantitative Finance **And** Pass either one of the following two courses: • ST3131 Regression Analysis • MA3270 Mathematics for Artificial Intelligence	12	44
4000	4. Pass the following two courses: • QF4102 Financial Modelling and Computation • QF4103 Mathematical Models of Financial Derivatives **And** Pass 8 units from the following courses: • QF4104/QF4204 Project in Quantitative Finance and Fintech • QF4205 Time Series Analysis for Quantitative Finance • QF4211/DSE4211 Digital Currencies • QF4212/DSE4212 Data Science in FinTech • QF4288 Undergraduate Project in Quantitative Finance* **QF4288 is an 8-unit project course taken across two consecutive semesters.*	16	60

To graduate with a Major in Quantitative Finance, a student must have read and passed at least one of the following:

- Any one of QF4104, QF4204 and QF4288
- 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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