

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: <ul style="list-style-type: none"> QF1100 Introduction to Quantitative Finance 	4	4
2000	2. <i>Pass all the following courses:</i> <ul style="list-style-type: none"> MA2001 Linear Algebra I MA2002 Calculus MA2104 Multivariable Calculus MA2213 Numerical Analysis I or DSA2102 Essential Data Analytics Tools: Numerical Computation <i>or</i> CS2040/CS2040HS/CS2040C/CS2040S/CS2040DE Data Structures and Algorithms* MA2116/MA2116T/ST2131 Probability QF2103 Computing for Quantitative Finance QF2104 Fundamentals of Quantitative Finance <p><i>*CS2040DE and CS2040S are not open to FoS students, except for double-degree students whose second degree permits the taking of CS2040DE or CS2040S.</i></p>	28	32
3000	3. Pass the following two courses: <ul style="list-style-type: none"> QF3101 Investment Instruments and Risk Management QF3103 Advanced Mathematics in Quantitative Finance <p>And Pass one of the following three courses:</p> <ul style="list-style-type: none"> ST3131 Regression Analysis MA3270 Mathematics for Artificial Intelligence ST3236/MA3238 Stochastic Processes I 	12	44
4000	4. Pass the following two courses: <ul style="list-style-type: none"> QF4102 Financial Modelling and Computation QF4103 Mathematical Models of Financial Derivatives <p>And Pass 8 units from the following courses:</p> <ul style="list-style-type: none"> 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** <p><i>**QF4288 is an 8-unit project course taken across two consecutive semesters.</i></p>	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 Course[#]
- 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.

Published 26 Feb 2021

Updated 4 Oct 2024

Updated 24 Jul 2025

Updated 14 Oct 2025

Updated 23 Feb 2026