

Second Major in Financial Mathematics

Graduation Requirements for students admitted from AY2010/11 to AY2011/12

To be awarded a 2nd major in Financial Mathematics, candidates must satisfy the following:

Module Level	2nd Major Requirements	Cumulative Major MCs
1000 (16 MCs)	Pass <ul style="list-style-type: none"> • IT1006 MATLAB Programming for Mathematics or CS1010/CS1010E/CS1010S Programming Methodology • MA1101R Linear Algebra I or MA1506 Mathematics II or MA1508 Linear Algebra with Applications • MA1102R Calculus or MA1505 Mathematics I or MA1507 Advanced Calculus or MA1521 Calculus for Computing • MA1104 Multivariable Calculus or MA2501 Differential Equations and Systems 	16
2000 (16-17 MCs)	Pass <ul style="list-style-type: none"> • MA2213 Numerical Analysis I • MA2216/ST2131 Probability • QF2101 Basic Financial Mathematics • One module from the following: <ul style="list-style-type: none"> – MA2101/MA2101S Linear Algebra II – MA2108/MA2108S Mathematical Analysis I – ST2132 Mathematical Statistics – ST2137 Computer Aided Data Analysis 	32-33
3000 (16 MCs)	Pass <ul style="list-style-type: none"> • QF3101 Investment Instruments: Theory and Computation • MA3245 Financial Mathematics I • One module from the following: <ul style="list-style-type: none"> – QF3201 Basic Derivatives and Bonds – CS3230 Designs and Analysis of Algorithms – MA3220 Ordinary Differential Equations – MA3236 Nonlinear Programming – MA3252 Linear and Network Optimization – MA3264 Mathematical Modelling – ST3131 Regression Analysis 	48-49

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