

# Second Major in Financial Mathematics

## Graduation Requirements for students admitted from AY2013/14

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"> <li>• CS1010/CS1010E/CS1010S Programming Methodology</li> <li>• MA1101R Linear Algebra I or MA1506 Mathematics II or MA1508 Linear Algebra with Applications</li> <li>• MA1102R Calculus or MA1505 Mathematics I or MA1507 Advanced Calculus or MA1521 Calculus for Computing</li> <li>• MA1104 Multivariable Calculus or MA2501 Differential Equations and Systems</li> </ul>	16
2000 (12-13 MCs)	Pass <ul style="list-style-type: none"> <li>• MA2213 Numerical Analysis I</li> <li>• MA2216/ST2131 Probability</li> <li>• One module from the following:               <ul style="list-style-type: none"> <li>– MA2101/MA2101S Linear Algebra II</li> <li>– MA2108/MA2108S Mathematical Analysis I</li> </ul> </li> </ul>	28-29
3000 (16 MCs)	Pass <ul style="list-style-type: none"> <li>• QF3101 Investment Instruments: Theory and Computation</li> <li>• MA3269 Mathematical Finance I</li> <li>• ST3131 Regression Analysis</li> <li>• One module from the following:               <ul style="list-style-type: none"> <li>– CS3230 Designs and Analysis of Algorithms</li> <li>– MA3220 Ordinary Differential Equations</li> <li>– MA3236 Nonlinear Programming</li> <li>– MA3252 Linear and Network Optimization</li> <li>– MA3264 Mathematical Modelling</li> </ul> </li> </ul>	44-45
4000 (4 MCs)	Pass <ul style="list-style-type: none"> <li>• MA4269 Mathematical Finance II</li> </ul>	48-49

Updated 23 Jun 2013