M.Sc. in Quantitative Finance by Coursework

Graduation Requirements for students admitted from AY2018/19

1. Read and pass six essential modules:
   - MA4269  Mathematical Models of Financial Derivatives
   - QF4102  Financial Modelling and Computation
   - QF5201  Interest Rate Theory and Credit Risk
   - QF5202  Structured Products
   - QF5203  Risk Management
   - QF5210  Financial Time Series: Theory and Computation

2. Read and pass four elective modules chosen from the following list:
   - QF5205  Topics in Quantitative Finance I
   - QF5206  Topics in Quantitative Finance II
   - QF5207  Investment and Portfolio Selection
   - ST5208  Data Analysis and Machine Learning in Finance
   - ST5209  Advanced Methods in Risk Management
   - ST5210  Statistical Models and Methods in Finance
   - ST5211  Advanced Computational and Programming Methods in Finance

3. Obtain a minimum Cumulated Average Point (CAP) of 3.00 or an average grade of at least B-.

NOTES

- Modules with codes beginning with MA or QF are offered by the Department of Mathematics, National University of Singapore. Modules with codes QF5xxx are offered exclusively to students in the Master of Science in Quantitative Finance programme.

- Modules with codes beginning with ST are offered by the School of Mathematical Sciences, Shanghai Jiaotong University.
Continuation Requirement

A student will be issued a warning for any semester in which his/her CAP falls below 3.00. If in the following semester, the student’s CAP again falls below 3.00 but is above 2.50, he/she will be placed on probation.

The candidature of a student may be terminated if he/she obtains the following:
1. A CAP of less than 2.50 for two consecutive semesters;
2. A CAP of less than 3.00 for three consecutive semesters.

CAP for continuation is computed based on all modules read (be it pass or fail).