

M.Sc. in Quantitative Finance by Coursework

Graduation Requirements for students admitted from AY2018/19

1. Read and pass six essential modules:
 - MA4269A Mathematical Models of Financial Derivatives
 - QF4102A Financial Modelling and Computation
 - QF5201A Interest Rate Theory and Credit Risk
 - QF5202A Structured Products
 - QF5203A Risk Management
 - QF5210A Financial Time Series: Theory and Computation
2. Read and pass four elective modules chosen from the following list:
 - QF5205A Topics in Quantitative Finance I
 - QF5206A Topics in Quantitative Finance II
 - QF5207A Investment and Portfolio Selection
 - QF5310 Data Analysis and Machine Learning in Finance
 - QF5311 Advanced Methods in Risk Management
 - QF5312 Statistical Models and Methods in Finance
 - QF5313 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 QF5xxxx are offered exclusively to students in the Master of Science in Quantitative Finance programme.
- Modules with codes beginning with QF53xx are offered by the School of Mathematical Sciences, Shanghai Jiao Tong 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).