# B.Sc. & B.Sc. (Hons) with Major in Quantitative Finance

**Graduation Requirements for students admitted in AY2017/18**

To be awarded a B.Sc. or B.Sc.(Hons) with primary major in Quantitative Finance, in addition to the University and Faculty requirements, a candidate must satisfy the following:

<table>
<thead>
<tr>
<th>Module</th>
<th>Major Requirements</th>
<th>Level MCs</th>
<th>Cumulative Major MCs</th>
</tr>
</thead>
</table>
| 1000   | 1. Pass all the following modules:  
- CS1010/CS1010E/CS1010S/CS1010X Programming Methodology  
- ACC1701 Accounting for Decision Makers  
- MA1101R Linear Algebra I  
- MA1102R Calculus  | 16 | 16 |
| 2000   | 2. Pass all the following modules:  
- FIN2704 Finance  
- MA2104 Multivariable Calculus  
- MA2108/MA2108S Mathematical Analysis I  
- MA2213 Numerical Analysis I or DSA2102 Essential Data Analytics Tools: Numerical Computation  
- MA2216/ST2131 Probability  | 20-21 | 36-37 |
| 3000   | 3. Pass all the following modules:  
- QF3101 Investment Instruments: Theory and Computation  
- MA3269 Mathematical Finance I  
- ST3131 Regression Analysis  
4. Pass two modules from the following:  
- MA3220 Ordinary Differential Equations  
- MA3236 Nonlinear Programming  
- MA3252 Linear and Network Optimisation  
- MA3264 Mathematical Modelling  | 28 | 64-65 |
| 4000   | 6. Pass all the following modules: | 32 | 96-97 |
### Major Requirements

- QF4199 Honours Project in Quantitative Finance
- QF4102 Financial Modelling
- MA4269 Mathematical Finance II

7. Pass three modules from the following:
   - QF5210 Financial Time Series: Theory and Computation
   - FIN4711 Research Methods in Finance
   - FIN4761 Seminar in Finance
   - MA4254 Discrete Optimisation
   - MA4255 Numerical Partial Differential Equations
   - MA4260 Stochastic Operations Research
   - MA4264 Game Theory
   - ST4233 Linear Models
   - ST4245 Statistical Methods for Finance
   - MA5245 Advanced Financial Mathematics
   - MA5248 Stochastic Analysis in Mathematical Finance

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<table>
<thead>
<tr>
<th>Modular Credit Cumulative Table</th>
<th>B.Sc.</th>
<th>B.Sc. (Hons)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Requirements</td>
<td></td>
<td></td>
</tr>
<tr>
<td>University Requirements</td>
<td>20 MC</td>
<td>20 MC</td>
</tr>
<tr>
<td>Faculty Requirements</td>
<td>12 MC*</td>
<td>12 MC*</td>
</tr>
<tr>
<td>Major Requirements</td>
<td>64-65 MC</td>
<td>96-97 MC</td>
</tr>
<tr>
<td>Unrestricted Electives</td>
<td>23-24 MC</td>
<td>31-32 MC</td>
</tr>
<tr>
<td>Total</td>
<td>120 MC</td>
<td>160 MC</td>
</tr>
</tbody>
</table>

*Up to 4 MCs of Faculty requirements of the total of 16 MCs required for the B.Sc. (Hons.) programme are fulfilled through the reading of MA/CS modules within the major.

Students of the B.Sc. and B.Sc. (Hons.) programmes are required to fulfil the remaining 12 MCs of Faculty requirements from any three (3) of the following subject groups: Chemical Sciences, Life Sciences, Physical Sciences and Multidisciplinary & Interdisciplinary Sciences, but not from the following subject groups: Computing Sciences and Mathematical & Statistical Sciences.

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