

(For students admitted in 2017-18 under the 4-year degree)

BSc in Quantitative Finance

In addition to the requirements of their major programs, students are required to complete the University and School requirements for graduation. For details please refer to the respective sections on this website.

Unless approved by the Dean or the Dean's designate, students are not allowed to use courses included in the University Common Core or the School Requirements to fulfill the major and option requirements.

Major Requirements

Required Course(s)

				Credit(s) attained
FINA			Note: FINA 3103 <u>OR</u> FINA 3103H	3
FINA	3103		Intermediate Investments	3
FINA	3103H		Honors Intermediate Investments	3
FINA			Note: FINA 3203 <u>OR</u> FINA 3203H	3
FINA	3203		Derivative Securities	3
FINA	3203H		Honors Derivative Securities	3
FINA			Note: FINA 3303 <u>OR</u> FINA 3303H	3
FINA	3303		Intermediate Corporate Finance	3
FINA	3303H		Honors Intermediate Corporate Finance	3
FINA			Note: FINA 3403 <u>OR</u> FINA 3403H	3
FINA	3403		Corporate Valuation	3
FINA	3403H		Honors Corporate Valuation	3
FINA	3810		Bloomberg Market Concepts Certification	0
FINA	4803		Quantitative Trading	3
ECON	3334		Introduction to Econometrics	4
ISOM	3230		Business Applications Programming	3
MATH			Note: MATH 1014 <u>OR</u> MATH 1024 (Students taken MATH 1020 to fulfill the School Requirements may be exempted from this requirement)	0-3
MATH	1014		Calculus II	3
MATH	1024		Honors Calculus II	3
MATH			Note: MATH 2011 <u>OR</u> MATH 2023	3-4
MATH	2011		Introduction to Multivariable Calculus	3
MATH	2023		Multivariable Calculus	4

Elective(s)

**Minimum
credit(s)
required**

QFIN Restricted Electives (5 courses from the specified elective list, of which at least 2 courses from Area A, at least 3 credits from Area B, and at least 2 courses from Area C)

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Area A (No more than 1 course within the same course groups of ECON 4304 / ISOM 4540, and ISOM 3360 / COMP 4331 may be counted towards the elective requirement)

ECON	4304	Time Series Econometrics and Business Forecasting	4
ISOM	3360	Data Mining for Business Analytics	3
ISOM	4530	Statistical Analysis of Financial Data in R/S-plus	4
ISOM	4540	Time Series Analysis and Forecasting	4
COMP	2011	Introduction to Object-oriented Programming	4
COMP	2012	Object-Oriented Programming and Data Structures	4
COMP	4331	Data Mining	3
RMBI	4310	Advanced Data Mining for Risk Management and Business Intelligence	3

Area B

FINA Any FINA courses at 4000-level

Area C (No more than 1 course within the same course groups of ISOM 3540 / MATH 2421, ISOM 4520 / RMBI 4210, MATH 2111 / MATH 2121 / MATH 2131, and MATH 2351 / MATH 2352 may be counted towards the elective requirement)

ISOM	3540	Introduction to Probability Models	3
ISOM	4520	Statistics for Financial Risk Management	4
MATH	2111	Matrix Algebra and Applications	3
MATH	2121	Linear Algebra	4
MATH	2131	Honors in Linear and Abstract Algebra I	4
MATH	2350	Applied Linear Algebra and Differential Equations	3
MATH	2351	Introduction to Differential Equations	3
MATH	2352	Differential Equations	4
MATH	2421	Probability	4
MATH	2431	Honors Probability	4
MATH	3423	Statistical Inference	3
MATH	4511	Quantitative Methods for Fixed Income Derivatives	3
MATH	4512	Fundamentals of Mathematical Finance	3
RMBI	4210	Quantitative Methods for Risk Management	3