(For students admitted in 2012-13 under the 3-year degree)

Curriculum for BSc in Quantitative Finance

General Requirements

Students are required to complete the following general requirements for graduation in addition to program specific requirements:

Required Courses in English Communication
Common Core Requirements
Required Course in Physical Education

For details please refer to the section "General Requirements" on this website.

Program Specific Requirements

Credit(s)

Required courses

		FINA 2102	Introduction to Finance	2
		FINA 2303	Financial Management	3
		FINA 3104	Investment Analysis and Portfolio Management	4
		FINA 3204	Derivative Securities	4
		FINA 3810	Bloomberg Professional Training Program	0
		FINA 4104	Advanced Financial Management	4
		FINA 4810	Finance Practicum I	0
		FINA 4814	Finance Practicum II	4
		ACCT 2010	Principles of Accounting I	3
(1)		ECON 2103	Principles of Microeconomics	3
(1)	or	ECON 2113	Microeconomics	3
(1)	or	ECON 2913	Honors Microeconomics	3
		ECON 3334	Introduction to Econometrics	4
		ECON 4304	Time Series Econometrics and Business Forecasting	4
	or	ISOM 4540	Time Series Analysis and Forecasting	4
		ISOM 2500	Business Statistics	3
		ISOM 3230	Business Applications Programming	3
		ISOM 3540	Introduction to Probability Models	3
	or	MATH 2421	Probability	4
(2)		MGMT 2120	Business, Society and the Individual	1
(3)		SBMT 1111	Business Student Induction	0
		COMP 1004**	Programming Fundamentals and Methodology	4
	or	COMP 1022P	Introduction to Computing with Java	3

(4)		LANG 1112	Chinese Business Communication I	3
(5)		MATH 1018	Concise Calculus	4
		MATH 2011	Introduction to Multivariable Calculus	3
		MATH 2111	Matrix Algebra and Applications	3
	or	MATH 2121	Linear Algebra	4

Required elective courses

Any two of the following courses:

ISOM 4520	Statistics for Financial Risk Management	4
MATH 4511	Quantitative Methods for Fixed Income Derivatives	3
MATH 4512	Fundamentals of Mathematical Finance	3

Elective courses

	Elective types		Minimum no. of courses	Minimum total credits
(6)	FINA	Finance Elective	1	4

***Remarks on course(s):*

- COMP 1004: The course was last offered in 2012-13 and was deleted subsequently.

Notes:

(1) Students entering with AL Economics take ECON 2113; however, those with grade B or above in HKAL Economics will take ECON 2913. All other students without AL Economics background, including those entering with AL Business and Economics, take ECON 2103.

(2) Students may take MGMT 2120 in either Fall or Spring during their second year of study.

(3) Students who have completed this course in their preparatory year of study do not need to take the course again in their year one.

(4) Students cannot replace this course by LANG 1110 (prior to 2012-13)/1111 (prior to 2011-12) for graduation purposes. Students recruited from Mainland China will replace this course by a free elective. For international students who are assessed as having inadequate Chinese background to take LANG 1112, they will replace this course by LANG 1120.

(5) Students entering with grade D or above in AL Pure Mathematics or AL Applied Mathematics are not required to take MATH 1018. Students entering with grade E in AL Pure Mathematics or AL Applied Mathematics, or grade B or above in HKCEE Additional Mathematics, AS Mathematics and Statistics or AS Applied Mathematics will take MATH 1018. For students entering with other qualifications, they will be required to take a Mathematics Placement Test to determine if they should take MATH 1018.

(6) Students can replace the Finance elective requirement by MATH 4511 or MATH 4512, if they have taken all three courses of ISOM 4520, MATH 4511 and MATH 4512.

A minimum of 105 credits is required for the BSc program in Quantitative Finance. Students must take additional course(s) and/or elective(s) of higher-than-required credit value to meet this minimum total of 105 credits.