

Curriculum for BSc in Quantitative Finance

Major Program Requirements

Core courses

	FINA	111	Financial Management	[3-1-0:3]	
	ACCT	101	Introduction to Accounting for Business Majors	[4-0-0:4]	
(1)	or	ECON	110	Introductory Microeconomics	[3-1-0:4]
		ECON	111	Microeconomics	[3-1-0:4]
		ECON	191	Honors Microeconomics	[3-1-0:4]
	ISMT	101	Introduction to Information Systems	[3-0-1:3]	
	ISMT	111	Business Statistics	[3-1-0:4]	

Required courses

	FINA	101	Introduction to Finance	[2-0-0:2]
	FINA	221	Investment Analysis and Portfolio Management	[3-1-0:4]
	FINA	222	Derivative Securities	[3-1-0:4]
	FINA	291	Bloomberg Certification Program	[0-0-1:0]
	FINA	321	Advanced Financial Management	[3-1-0:4]
	FINA	397	Finance Practicum	[3 credits]
	COMP	102	Computer and Programming Fundamentals I	[3-0-2:3]
	ECON	233	Introduction to Econometrics	[3-1-0:4]
	ECON	329	Econometrics for Financial Data	[3-1-0:4]
or	ISMT	354	Time Series Analysis and Forecasting	[3-1-0:4]
	ISMT	254	Introduction to Probability Models	[3-0-0:3]
or	MATH	241	Probability	[3-1-0:4]
(2)	LANG	111	Chinese Business Communication I	[0-3-0:3]
(3)	MATH	021	Concise Calculus	[3-1-0:4]
	MATH	100	Introduction to Multivariable Calculus	[2-1-0:2]
	MATH	111	Linear Algebra	[3-1-0:4]
or	MATH	113	Introduction to Linear Algebra	[2-1-0:2]
	MGTO	222	Business, Society and the Individual	[1-0-0:1]

Required elective courses

Any two of the following:

	ISMT	352	Statistics for Financial Risk Management	[3-1-0:4]
	MATH	361	Quantitative Methods for Fixed Income Derivatives	[3-1-0:4]
	MATH	362	Fundamentals of Mathematical Finance	[3-1-0:4]

Elective courses

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

General Education Requirements

Electives must be selected from amongst those general education courses that are listed under the section "Designated General Education Courses".

	Elective types		Minimum no. of courses	Minimum total credits
(5)	GEE(ENGG)	Engineering General Education Elective	1	3
	GEE(H&SS)	Humanities and Social Science General Education Elective	4	12

Required Courses in English Communication

	LABU	101	Business Case Analyses	[0-3-0:4]
	LANG	201	Business Communication	[0-3-0:3]

Other Requirement

(6)	HLTH	001	Healthy Life Style	[0 credit]
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Notes:

- Students entering with AL Economics take ECON 111; however, those with grade B or above in HKAL Economics will take ECON 191. All other students without AL Economics background, including those entering with AL Business and Economics, take ECON 110.
- Students cannot replace this course by LANG 014/015 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 111, they will replace this course by LANG 113.
- Students entering with grade D or above in AL Pure Mathematics or AL Applied Mathematics are not required to take MATH 021. 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 021. For students entering with other qualifications, they will be required to take a Mathematics Placement Test to determine if they should take MATH 021.
- Students can replace the Finance elective requirement by MATH 361 or MATH 362, if they have taken all three courses of ISMT 352, MATH 361 and MATH 362.
- Of these courses, at least one course in Humanities and one in Social Science are required.

- (6) Students are required to take and pass this course in their first year of study. Details of the course and its requirements are announced on the course website <http://www.ab.ust.hk/sao/HLTH001> managed by the Student Affairs Office.

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.

Recommended Pattern of Study for the Curriculum

1st year	Fall	C ACCT 101, ISMT 111 R FINA 101, COMP 102, LABU 101, MATH 021/FREE ⁽¹⁾ O HLTH 001	(Total: 17# credits)
	Winter	R FINA 101	(Total: 2# credits)
	Spring	C FINA 111, ECON 110/111/191, ISMT 101 R LABU 101, MATH 100, MATH 111/113 O HLTH 001	(Total: 18-20* credits)
2nd year	Fall	R FINA 221, FINA 291, ECON 233, ISMT 254/MATH 241, LANG 111/113/FREE ⁺ , MGTO 222 E GEE(H&SS)	(Total: 18-19 credits)
	Spring	R FINA 222, FINA 321, ISMT 354/FREE ⁽²⁾⁺ , LANG 201 E GEE(H&SS)	(Total: 18 credits)
3rd year	Fall	R ECON 329/FREE ⁽³⁾ , Required elective 1 [^] E FINA, GEE(H&SS), one or two FREE ⁺	(Total: 18-21 credits)
	Spring	R FINA 397, Required elective 2 [^] E GEE(ENGG), GEE(H&SS)	(Total: 13 credits)

(1) For students exempted from MATH 021

(2) For students who opt for taking ECON 329 in third year Fall

(3) For students who have taken ISMT 354 in second year Spring

FINA 101 commences in the second half of 1st year Fall. The course credits will be earned on completion of the course at the end of 1st year Winter.

* LABU 101 is a two-semester course. The course credits will be earned on completion of the course at the end of 1st year Spring.

+ Recommended electives: ACCT 203, FINA 392, MATH 230

^ Required electives: two courses from ISMT 352, MATH 361, or MATH 362

C = core course; R = required course; E = elective course