Faculty of Business and Economics
Quantitative Finance  (Selection process required)

Offered As:  ✓ Major

*Open to students of other Faculties:  For Non-FBE Curricula

What is it about?  This major emphasizes the application of mathematics, computer programming, and statistics to financial problems such as asset pricing and trading, portfolio management, financial engineering, and risk management. The training prepares students to pursue challenging careers in financial sector as financial engineers, risk managers, structured product designers and hedge fund managers.

Offering Faculty:  Faculty of Business and Economics

Pre-requisite requirements and/or other conditions for declaring the major/minor

- Starting from the 2016-17 intake, candidates must undergo a selection process arranged by the BSc (QFin) Programme Director.
- All courses offered by FBE have quota restriction. Students’ declaration of a major/minor offered by FBE will NOT guarantee them a place in the courses for fulfilling the major/minor requirements.
- Some courses may have pre-requisite requirements. Students should obtain a pass in the pre-requisite course(s) before taking.
- Special note:  [https://www.fbe.hku.hk/f/page/2889/Important%20notes_QFin%202nd%20major_revised%2020201808.pdf](https://www.fbe.hku.hk/f/page/2889/Important%20notes_QFin%202nd%20major_revised%2020201808.pdf)

Career opportunities:  For further information, please check with the Faculty or CEDARS (Careers & Placement)

Further information:  Major Requirements (96 credits)

- ACCT1101 Introduction to financial accounting
- ECON1210 Introductory microeconomics
- ECON1220 Introductory macroeconomics
- FINA1310 Corporate finance
- MATH1013 University mathematics II
- STAT2601 Probability and statistics I
- COMP1117 Computer programming
- ECON2280 Introductory econometrics
- FINA2320 Investments and portfolio analysis
- FINA2322 Derivatives
- MATH2014 Multivariable calculus and linear algebra
- FINA3350 Mathematical finance
- FINA3351 Spreadsheet financial modeling
- 3 of the following courses (at least one of them must be capstone):
  - FINA2390 Financial programming and databases
  - FINA3322 Credit risk
  - FINA3323 Fixed income securities
  - FINA3353 Regulatory and operational issues in finance
  - ECON3283 Economic forecasting or STAT4601 Time series analysis
  - MATH3405 Differential equations
  - MATH3603 Probability theory or STAT3603 Stochastic processes
  - FINA4341 Quantitative risk management (capstone)
  - FINA4350 Natural language processing and text analytics in finance
  - FINA4354 Financial engineering (capstone)

Contact:  T: 3917 5343   E: fbe.ugenquiry@hku.hk

* Note: Students pursuing curricula with major / minor programme(s) must complete at least one major programme from their home Faculties upon graduation.

Disclaimer: The information mainly applies to students admitted in 2018-2019 and thereafter. For students from different cohorts, the information is only for reference. Please check with Faculty/offering department for details. The pre-requisite requirements / conditions are subject to changes by Faculties from time to time, and students are advised to check with their Faculty Office in case of doubt.