## Quantitative Finance (Selection process required)

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<th>Offered As:</th>
<th>✓ Major</th>
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<td><em>Open to students of other Faculties:</em></td>
<td>For Non-HKU Business School Curricula</td>
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### 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.

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

- Candidates must undergo a selection process arranged by the BSc(QFin) Programme Director.
- All courses offered by HKU Business School have quota restriction. Students’ declaration of a major/minor offered by the School 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.

### Career opportunities:

For further information, please check with the School or CEDARS (Careers & Placement)

### Further information:

**Major Requirements (96 credits)**

- ACCT1101 Introduction to financial accounting
- COMP1117 Computer programming
- ECON1210 Introductory microeconomics
- ECON1220 Introductory macroeconomics
- ECON2280 Introductory econometrics
- FINA1310 Corporate finance
- FINA2320 Investments and portfolio analysis
- FINA2322 Derivatives
- FINA3350 Mathematical finance
- FINA3351 Spreadsheet financial modeling
- MATH1013 University mathematics II
- MATH2014 Multivariable calculus and linear algebra
- STAT2601 Probability and statistics I
- 3 of the following courses (at least one of them must be capstone):
  - COMP2119 Introduction to data structures and algorithms
  - ECON3283 Economic forecasting or STAT4601 Time series analysis
  - FINA2390 Financial programming and databases
  - FINA3322 Credit risk
  - FINA3323 Fixed income securities
  - FINA3353 Regulatory and operational issues in finance
  - FINA4341 Quantitative risk management (capstone)
  - FINA4350 Text analytics and natural language processing in finance and fintech
  - FINA4359 Big data analytics applied toward quantitative finance
  - FINA4354 Financial engineering (capstone)
  - MATH3405 Differential equations
  - MATH3603 Probability theory or STAT3603 Stochastic processes
  - STAT2602 Probability and statistics II

### Contact:

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*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 2020-2021. 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.