

Important Notes on Choosing Quantitative Finance as Second Major

1. Quantitative Finance (QFin) is a highly technical and demanding discipline that is suitable only for those with outstanding ability in quantitative skills, such as mathematics, statistics, and programming. Almost all first major QFin students have achieved 5* or 5** in the DSE Extended Mathematic Module I or II.
2. Students who are interested in Finance in general but do not have outstanding quantitative skills are strongly advised to take Finance instead as a second major.
3. All courses offered by our School have quota restriction. Students' successful declaration of a second major in QFin will NOT guarantee them a place in the relevant courses for fulfillment of the major requirements. Students must be aware of the possibility of not being able to enroll in QFin courses which may result in failure to meet all QFin major requirements for graduation or deferment of graduation.
4. Several courses in the QFin major have pre-requisite requirements. Students are reminded to take note of the course pre-requisites and are advised to make reference to the suggested study sequence for BSc(QFin) students (<https://ug.hkubs.hku.hk/programme/bsc-qfin>) when planning their studies.
5. Second major QFin students are NOT entitled to the value-enhancing activities for BSc(QFin) students, such as the international field trip, Round Table with Practitioners and Executive Mentoring Scheme, which are reserved for first major students only.
6. With effect from the 2016-17 intake, students who would like to pursue a second major in QFin are required to undergo a selection process, and the arrangements are as follows:
 - (a) Interested students are required to submit their applications in mid-October. Shortlisted candidates may be invited by email to an interview if necessary.
 - (b) Declaration of a second major in QFin has been blocked by the system. Only successful students will be able to declare such via SIS during the initial course selection period or add/drop period.

Application Period for the academic year 2025-2026: September 30, 2025 – October 19, 2025

September 2025

Requirements for 2023-24 and 2024-25 Intakes

Students are required to complete **96 credits** of prescribed courses for Major in Quantitative Finance:

<u>Course code</u>	<u>Course title</u>	<u>Credits</u>
<i>Disciplinary Core Courses (78 credits)</i>		
ACCT1101	Introduction to financial accounting	6
ECON1210	Introductory microeconomics	6
ECON1220	Introductory macroeconomics	6
FINA1310	Corporate finance	6
MATH1013	University mathematics II	6
MATH2014	Multivariable calculus and linear algebra	6
COMP1117	Computer Programming	6
ECON2280	Introductory econometrics	6
FINA2320	Investments and portfolio analysis	6
FINA2322	Derivatives	6
STAT2601	Probability and statistics	6
FINA3350	Mathematical finance	6
FINA3351	Spreadsheet financial modeling	6

Disciplinary Electives (18 credits)

– choose three of the following courses, at least one of them must be capstone course:

COMP2119	Introduction to Data Structures and Algorithms
FINA2390	Financial programming and databases
FINA3322 <i>or</i>	Credit risk <i>or</i>
STAT4607	Credit risk analysis
FINA3323	Fixed income securities
FINA3325	Alternative investments
FINA3353	Regulatory, Operational and Valuation Issues in Finance Institutions
ECON3225	Big Data Economics
ECON3283 <i>or</i>	Economic forecasting <i>or</i>
STAT4601	Time-series analysis
MATH3405	Differential equations
MATH3603 <i>or</i>	Probability theory <i>or</i>
STAT3603	Stochastic processes
FINA4341	Quantitative risk management (Capstone course)
FINA4350/ FINA2350	Text Analytics and Natural Language Processing in Finance and Fintech
FINA4359	Data analytics, quantitative finance, and blockchain finance
FINA4354	Financial engineering (Capstone course)
IIMT3601	Database management
STAT2602	Probability and statistics II

Notes on Course Replacement

- Double-counting is **NOT** allowed except for the following four Faculty Core Courses under the "double-major" combination:
 - ❖ *ACCT1101 Introduction to financial accounting*;
 - ❖ *ECON1210 Introductory microeconomics*;
 - ❖ *FINA1310 Corporate finance*; and
 - ❖ *STAT2601 Probability and statistics I*.

Students are required to take any free electives in lieu of the double-counted Faculty Core Courses.

- Where a course applies to more than a major or minor programme, a QFin disciplinary elective must be taken in lieu of the overlapped courses.
- Students are not permitted to enrol in mutually exclusive courses where significant portions of the course contents overlap with each other. A QFin disciplinary elective must be taken in lieu of the mutually exclusive course.
- Please refer to the list of mutually exclusive courses below when planning your course selection:

<i>Course code</i>	<i>Course title</i>	<i>Credits</i>	<i>Mutually exclusive courses</i>
COMP1117	Computer programming	6	<ul style="list-style-type: none"> • ENGG1111 • ENGG1112 • ENGG1330 • IIMT2602
COMP2119	Introduction to data structures and algorithms	6	<ul style="list-style-type: none"> • COMP2118
ECON2280	Introductory econometrics	6	<ul style="list-style-type: none"> • STAT3614 • STAT 3907
ECON3283	Economic forecasting	6	<ul style="list-style-type: none"> • STAT4601
STAT2601	Probability and statistics I	6	<ul style="list-style-type: none"> • ELEC2844 • MATH3603 • STAT1603 • STAT2901
FINA1310	Corporate finance	6	<ul style="list-style-type: none"> • STAT3904
FINA2320	Investments and portfolio analysis	6	<ul style="list-style-type: none"> • STAT3609 • STAT3952
FINA2322	Derivatives	6	<ul style="list-style-type: none"> • IMSE4110 • MATH3906 • STAT3618 • STAT3905 • STAT3910
FINA3322	Credit risk	6	<ul style="list-style-type: none"> • STAT4607
FINA3325	Alternative investments	6	<ul style="list-style-type: none"> • FINA3327
FINA3350	Mathematical finance	6	<ul style="list-style-type: none"> • MATH3906
FINA4341	Quantitative risk management	6	<ul style="list-style-type: none"> • STAT4608
IIMT3601	Database management	6	<ul style="list-style-type: none"> • BSIM3017 • COMP3278
MATH1013	University mathematics II	6	<ul style="list-style-type: none"> • MATH1821 • MATH1851 & MATH1853
MATH2014	Multivariable calculus and linear algebra	6	<ul style="list-style-type: none"> • MATH2822 • MATH2101/MATH2102 & MATH2211
STAT4601	Time-series analysis	6	<ul style="list-style-type: none"> • STAT3614 • STAT3907
STAT3603	Stochastic processes	6	<ul style="list-style-type: none"> • MATH3603 • STAT3903
STAT2602	Probability and statistics II	6	<ul style="list-style-type: none"> • STAT3902