BSc Computational Finance - 4 Year Structure
2018 Intake
Effective from Catalogue Term: Semester A 2018 / 2019

Yr/Sem							Offer Year
1A	CB2100 Introduction to Financial Accounting	CB2400 Microeconomics	CS1102 Introduction to Computer Studies	MA1200 Calculus and Basic Linear Algebra I or MA1300 Enhanced Calculus and Linear Algebra I	GE1401 University English or EAP (Note 1)	Sem A or B CHIN1001 University Chinese I (Note 3)	2018 2019
1B	CB3410 Financial Management	CS2311 Computer Programming	CB2402 Macroeconomics	MA1201 Calculus and Basic Linear Algebra II or MA1301 Enhanced Calculus and Linear Algebra II	GE1501 Chinese Civilization – History & Philosophy	GE2402 English for Business Communication or EAP (Note 1)	
2A	EF3320 Security Analysis and Portfolio Management	MA2001 Multi-variable Calculus and Linear Algebra	CS3402 Database Systems	GE - College Elective 1	Free Elective / Minor	GE2402 English for Business Communication (for students taken EAP)	2019 2020
2B	EF4313 Corporate Finance	MA3001 Differential Equations	MA2506 Probability and Statistics	**MS3601 Optimization Methods**	GE (Note 2)	GE1401 University English (for students taken EAP)	
3A	**EF3520 Stochastic Calculus for Finance**	EF4321 Derivatives and Risk Management	MS3252 Regression Analysis	**MS2602 Statistical Inference**	GE - College Elective 2		2020 2021
3B	**EF4822 Financial Econometrics**	**EF4820 Derivatives Pricing I: Stock and FX**	MS3111 Quantitative Business Analysis with Visual Basic for Applications	GE (Note 2)	GE (Note 2)		
4A	**EF4821 Derivatives Pricing II: Interest Rate and Credit Risk**	**CB4001 Honor Thesis**	Major Elective 1	GE - College Elective 3	Free Elective / Minor		2021 2022
4B	**EF4328 Asset Management**	Major Elective 2	GE (Note 2)	Free Elective / Minor	Free Elective / Minor		

Minimum Credits Required
GE: 4 GE courses + 3 GE College Electives (21 CU)
GE: 2 ENGL + CCIV (9 CU)
College: 3 College Core courses (9 CU)
Major: 22 Major Core courses (67 CU) + 2 Major Electives (6 CU)
Minor/Free Electives: 4 courses (12 CU)
Min. No. of credit units: 124 CU
Max. No. of credit units: 144 CU

▨ **Individual Class**

Note:
(1) **English Language Requirement:**
Students admitted with HKDSE English Level 3 or equivalent are required to complete two 3-credit EAP courses, EL0200A English for Academic Purposes 1 and EL0200B English for Academic Purposes 2, prior to taking the 2 GE English courses (GE1401 and GE2402).
Note: Students who demonstrate that they have achieved a grade B or above in their overall course results for EL0200A will achieve 3 credits and also be considered to have satisfied the pre-requisite for entry to the GE English courses without needing to take EL0200B.
(2) **Gateway Education Course Distributional Requirements**
Take at least 3 credits from each of the 3 areas:
Area 1: Arts and Humanities
Area 2: Study of Societies, Social and Business Organizations
Area 3: Science and Technology
(3) **Chinese Language Requirement**
Students scoring below Level 4 in HKDSE Chinese Language, or scoring below Grade D in HKALE AS-level Chinese Language and Culture are required to take a 3-credit unit course CHIN1001 University Chinese I.

Major Electives: Students are required to take 2 electives from the following list:

CB2300 Management	EF4331 International Finance and Banking
CB3043 Business Case Analysis & Communication	EF4334 Regulation and Management of Financial Institutions
CS3391 Advanced Programming	MA3514 Numerical Methods for Differential Equations
CS4335 Design and Analysis of Algorithms #	MA4542 Real Analysis
EF4312 Mergers & Acquisitions	MS3106 Simulation
EF4314 Corporate Valuation	MS4212 Predictive Analytics & Forecasting
EF4323 Trading Room Workshop	MS4224 Enterprise Data Mining
EF4327 Fixed Income Securities	MS4252 Big Data Analytics

Subject to fulfilling the precursor requirement

Last Update: 14 Sep 2020

BSCU4 (CFIN) - MA010