

Course progression map for 2023 commencing students

This progression map provides advice on the suitable sequencing of units and guidance on how to plan unit enrolment for each semester of study. It does not substitute for the list of required units as described in the course 'Requirements' section of the Handbook.

S6001 Master of Financial Mathematics

Year 1 Sem 1	MTH3251 Financial mathematics	One of: MTH3241 Random processes in the sciences engineering; MTH3260 Statistics of stochastic processes	Elective from Part A	Elective from Part A
Year 1 Sem 2	MTH5510 Quantitative risk management	One of: MTH5520 Interest rate modelling; MTH5530 Computational methods in finance; MTH5550 Quantitative trading and market microstructure; MTH5560 Partial differential equations for finance	Elective from Part B	Elective from Part B
Year 2 Sem 1	MTH5210 Stochastic calculus and mathematical finance	One of: MTH5520 Interest rate modelling; MTH5530 Computational methods in finance; MTH5550 Quantitative trading and market microstructure; MTH5560 Partial differential equations for finance	One of: MTH5520 Interest rate modelling; MTH5530 Computational methods in finance; MTH5550 Quantitative trading and market microstructure; MTH5560 Partial differential equations for finance	Elective from Part B
Year 2 Sem 2	One of the following options: <ul style="list-style-type: none"> MTH5840 Minor industry placement (12 points) or MTH5820 Minor industry research project (12 points) plus two units, not previously completed from the list of Part B elective units MTH5830 Industry placement (24 points) MTH5810 Industry research project (24 points) 			

Part A. Orientation studies
Part B. Specialist studies
Part C. Applied professional practice