

Curriculum

Classification	ID Course	Course Name	Lecture:Lab:Cr.(HK)	Terms Offered	Faculty	Pre requisites	Remark
Mandatory General Courses	CC020	Ethics and Safety	1:0:0(3)		Professor in Charge		On-line Course
	CC511	Probability and Statistics	2:0:3:03		Professor in Charge		Replaced by FE502, FE512
Mandatory Major Courses	FE501	Stochastic Calculus for Finance	1.5:0:1.5	Spring	Professor in Charge		
	FE503	Fundamentals of Investment and Asset Pricing	1.5:0:1.5	Spring	Professor in Charge		
	FE504	Analysis of Fixed Income Securities	1.5:0:1.5	Spring	Professor in Charge		
	FE505	Derivatives	1.5:0:1.5	Spring	Professor in Charge		
	FE507	Financial Statement Analysis	1.5:0:1.5	Fall	Professor in Charge		
	FE511	Applications in Stochastic Calculus for Finance	1.5:0:1.5	Spring	Professor in Charge	FE501	
	FE639	Research Methods in Financial Engineering I	1.5:0:1.5	Fall	Professor in Charge		
	FE649	Research Methods in Financial Engineering II	1.5:0:1.5	Fall	Professor in Charge	FE639	
Elective Courses	FE502	Statistical Analysis for Finance	1.5:0:1.5	Spring	Professor in Charge		
	FE509	Modelling in Financial Engineering	1.5:0:1.5	Spring	Professor in Charge	FE505	
	FE506	Financial Accounting	1.5:0:1.5	Summer	Professor in Charge		
	FE512	Econometric Analysis for Finance	1.5:0:1.5	Spring	Professor in Charge	FE502	
	FE513	Portfolio Optimization and Management	1.5:0:1.5	Spring	Professor in Charge	FE503	
	FE514	Term Structure of Interest Rates	1.5:0:1.5	Spring	Professor in Charge	FE504	
	FE515	Advanced Derivatives	1.5:0:1.5	Spring	Professor in Charge	FE505	
	FE517	Analysis of Economic Indicators and Forecasting	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE518	Principles of Insurance and Risk	1.5:0:1.5	Fall	Professor in Charge		
	FE519	Estimation of Financial Engineering Models	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE521	Simulation Methods for Finance	1.5:0:1.5	Fall	Professor in Charge	FE501, FE505	
	FE522	Advanced Econometric Analysis for Finance	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE523	Real Estate	1.5:0:1.5	Fall	Professor		

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		Investments			in Charge		
	FE524	Interest Rate Derivatives	1.5:0:1.5	Fall	Professor in Charge	FE514	
	FE525	Management of Derivative Positions	1.5:0:1.5	Fall	Professor in Charge	FE515	
	FE527	Security Analysis and Trading Strategies	1.5:0:1.5	Fall	Professor in Charge		
	FE528	Financial Market Risk Management	1.5:0:1.5	Fall	Professor in Charge	FE505	
	FE531	Numerical Methods in Finance	1.5:0:1.5	Fall	Professor in Charge	FE511	
	FE532	Financial Time Series Analysis	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE533	Behavioral Finance	1.5:0:1.5	Fall	Professor in Charge		
	FE534	Credit Risk Modeling and Credit Derivatives	1.5:0:1.5	Fall	Professor in Charge	FE514	
	FE535	Derivatives Trading Strategies	1.5:0:1.5	Fall	Professor in Charge	FE515	
	FE537	Statistical Arbitrage	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE541	Mathematics for Insurance	1.5:0:1.5	Fall	Professor in Charge		
	FE542	Advanced Financial Time Series Analysis	1.5:0:1.5	Fall	Professor in Charge	FE532	
	FE543	Financial Market Microstructure	1.5:0:1.5	Fall	Professor in Charge		
	FE544	Mortgage Backed Securities & Other Structured Securities	1.5:0:1.5	Fall	Professor in Charge	FE504	
	FE545	Contemporary Topics in Derivatives	1.5:0:1.5	Fall	Professor in Charge	FE515	
	FE547	Algorithmic Trading and Quantitative Trading	1.5:0:1.5	Fall	Professor in Charge		
	FE553	Alternative Investment	1.5:0:1.5	Fall	Professor in Charge		
	FE554	Fixed Income Portfolio Management	1.5:0:1.5	Fall	Professor in Charge	FE504, FE513	
	FE557	Commodity Trading	1.5:0:1.5	Fall	Professor in Charge		
	FE563	Investments in Venture	1.5:0:1.5	Fall	Professor in Charge		
	FE573	Investments in Private Markets	1.5:0:1.5	Fall	Professor in Charge		
	FE583	Foreign Currency Investment	1.5:0:1.5	Fall	Professor in Charge		
	FE587	Estimation of Asset Pricing Models	1.5:0:1.5	Fall	Professor in Charge	FE512	
	FE600	Special Topics in	1.5:0:1.5	Spring,	Professor in Charge		

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		Financial Engineering		Summer, Fall			
	FE617	Distinguished Lectures in Asset Management	1.5:0:1.5	Fall	Professor in Charge		
	FE619	Distinguished Lectures in Financial Engineering	1.5:0:1.5	Fall	Professor in Charge		
	FE627	Cases in Asset Management	1.5:0:1.5	Fall	Professor in Charge		
	FE628	Case Studies on Risk Management	1.5:0:1.5	Fall	Professor in Charge	FE528	
Research	FE960	Thesis Research (Master)	0:0:9		Professor in Charge		

- ※ If prerequisites are specified, students should take prerequisites or should be approved by the professors for waiving the prerequisites.
- ※ * are substitute courses.
- ※ When FIN600 Special Topics course is open, subtitles is decided by the professor in charge. (“Spring, Summer, Fall” is can be opened in “Spring or Summer or Fall”)
- ※ Annual Course offerings are listed deferentially and slightly different depending on the school’ s situation.

College of Business English and Chinese Course

Classification	Subject No.	Subject Name	Lecture:Lab.: Credit (Homework)	Semester	Remark
Research	BUS910	Basic Fluency I	3:1:0(1)	Spring, Fall	
	BUS911	Basic Fluency II	3:1:0(1)	Spring, Fall	
	BUS912	Newspapers-Reading and Discussion	3:1:0(1)	Spring, summer, Fall	
	BUS913	Case Studies in English	3:1:0(2)	Spring, Summer, Fall	
	BUS914	American Popular Culture English	3:1:0(1)	Spring, Fall	
	BUS915	Business English - blended	3:1:0(1)	Spring, Summer, Fall	
	BUS916	Real Life English	3:1:0(1)	Spring, Fall	
	BUS917	Job Search English Skills	3:1:0(2)	Summer	
	BUS918	Business English Writing - Blended	3:1:0(1)	Spring, Summer, Fall	
	BUS919	Academic English Writing II	3:1:0(5)	Spring, Fall	
	BUS920	Listening Skills I	3:1:0(1)	Spring, Fall	
	BUS921	Listening Skills II	3:1:0(1)	Spring, Fall	
	BUS922	American Immersion I	3:1:0(1)	Spring, Fall	
	BUS923	American Immersion II	3:1:0(1)	Spring, Fall	
	BUS924	American Classic Films	3:1:0(1)	Spring, Fall	
	BUS925	English Debates & Critical Communication Skills	3:1:0(1)	Spring, Summer, Fall	
	BUS926	English for Financial Issues	3:1:0(1)	Spring, Fall	
	BUS927	Business Presentation	3:1:0(2)	Spring, (Summer), Fall	
	BUS928	Teaching Effectiveness in English	3:1:0(2)	Spring, (Summer), Fall	
	BUS929	Academic Writing in English	3:1:0(2)	Spring, (Summer), Fall	
	BUS930	Elementary Business Chinese	3:0:0(1)	Spring, Fall	
	BUS931	Intermediate Business Chinese I	3:0:0(1)	Spring, Fall	
	BUS932	Intermediate Business Chinese II	3:0:0(1)	Spring, Fall	
	BUS933	Advanced Business Chinese I	3:0:0(1)	Spring, Fall	
BUS934	Advanced Business Chinese II	3:0:0(1)	Spring, Fall		

※ Credits and Grading: Zero-credit courses, S/U