

## Course progression map for 2018 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 <u>Handbook</u>.

## **<u>S6001</u>** Master of Financial Mathematics

Year 1 Sem 1	One of: MTH3230 Time series and random processes in linear systems, MTH3241 Random processes in the sciences engineering, MTH3251 Financial mathematics, MTH3260 Statistics of stochastic processes	One of: MTH3230 Time series and random processes in linear systems, MTH3241 Random processes in the sciences engineering, MTH3251 Financial mathematics, MTH3260 Statistics of stochastic processes	Elective from Part A	Elective from Part A
Year 1 Sem 2	MTH5510 The mathematics of finance: from derivatives to risk	MTH5520 Interest rate modelling	Elective from Part B	Elective from Part B
Year 2 Sem 1	MTH5210 Stochastic calculus and mathematical finance	MTH5530 Computational methods in finance	Elective from Part B	Elective from Part B

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

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Source: Monash University 2018 Handbook -http://www.monash.edu.au/pubs/2018handbooks/maps/map-s6001.pdf

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