

Course progression map for 2019 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	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 Quantitative risk management	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
Year 2 Sem 2	One of the following options: <ul style="list-style-type: none"> • MTH5830 Industry placement (24 points) • MTH5840 Minor industry placement (12 points) and MTH5820 Minor industry research project (12 points) • MTH5810 Industry research project (24 points) 			

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



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