

B.Sc. or B.A. Specialization Mathematical and Computational Finance

Academic Year 2023-2024[‡] Regular Program (Non Co-op)

Required courses: 90 credits

TERM 1 (F)	TERM 2 (W)	TERM 3 (F)	TERM 4 (W)	TERM 5 (F)	TERM 6 (W)
MATH 251 ³	MATH 252 ³	MATH 364 ³	MACF 401 ³	MACF 402 ³	STAT 460 ³
MATH 264 ³	MATH 265 ³	MATH 370 ³	MATH 365 ³	STAT 360 ³	MATH 473 ³
STAT 249 ³	STAT 250 ³	STAT 349 ³	STAT 461 ³	FINA 412 ³	prog. course ³
ECON 201 ³	ACCO 230 ³	COMP 218 ³ /248 ^{3,5}	FINA 385 ³	prog. course ³	prog. course ³
ECON 203 ³	COMM 221 ^{3‡}	COMM 309 ^{3‡}	FINA 395 ³	prog. course ³	prog. course ³

Advising Notes:

- Students with exemptions (ECON 201/203) that allow them to take certain courses (e.g. FINA 385/395) earlier in their program, or who may decide to take available courses in SUMMER semesters, are advised to adjust the above schedule to move MATH 473 to TERM 4 (W). Exempted courses must be replaced with approved electives.
- Special topics (MACF 491) and advanced MATH/STAT (MATH 478/479, STAT 452) course offerings may vary/alternate from year to year. Senior students should be aware of prerequisites and carefully plan to complete their programs, depending on their post-graduation plans and goals, in consultation with their academic advisor.
- Certain courses are only offered once per year, in one term, so students deviating from the above schedule should consult with an advisor.

‡ Students admitted for the Winter 2023 term and earlier should use the program requirements from the **2022-23 University Calendar**. Students are required to complete the program requirements listed in the University Calendar from the academic year they were admitted.

Program Requirements

(from the 2022-23 University Calendar)[‡]

- 6 credits: MACF 401³, 402³
- 24 credits: MATH 251³, 252³, 264³, 265³, 364³, 365³, 370³, 473³
- 18 credits: STAT 249³, 250³, 349³, 360³, 460³, 461³
- 12 credits: MACF 491³, 492³; MATH 361^{3†}, 464³, 467³, 478³, 479³; STAT 449³, 450³, 452³
- 24 credits: ACCO 230³; COMM 221³, 309³; ECON 201³, 203³; FINA 385³, 395³, 412³
- 3 credits: FINA 411³, 413³, 455^{3,*}, 465³
- 3 credits: COMP 218³ or COMP 248^{3,5}

† NOTE: Students who include MATH 361 in their program are normally expected to take MATH 478 (or 479) and FINA 411 in order to focus on Portfolio Management and Optimization as an area of the Mathematical and Computational Finance discipline.

★ NOTE: FINA 455 may only be included with prior departmental approval. The topic must be related to an area of the Mathematical and Computational Finance discipline.