The University of Manchester
Alliance Manchester Business School

PROGRAMME STRUCTURE

MSc Quantitative Finance

2024-2025

(Click on the course unit title for the course unit description)

Semester 1		
Three core course units:		
CODE	**TITLE**	**CREDIT RATING**
BMAN70141	Derivative Securities	15
BMAN70381	Asset Pricing Theory	15
BMAN71541	Stochastic Calculus for Finance	15
One elective from:		
CODE	**TITLE**	**CREDIT RATING**
BMAN70211	Cross Sectional Econometrics	15
BMAN71171	Portfolio Investment	15
MATH69111	Scientific Computing	15
Semester 2		
Three core course unit:		
CODE	**TITLE**	**CREDIT RATING**
BMAN63012	Interest Rate Derivatives	15
BMAN71122	Time Series Econometrics	15
BMAN71572	Credit Risk Measurement and Management	15
One elective from:		
CODE	**TITLE**	**CREDIT RATING**
BMAN71152	Corporate Finance	15
MATH60082	Computational Finance	15
MATH68052	Generalised Linear Models and Survival Analysis	15
BMAN74112	Behavioural Finance	15
BMAN70162	Current Issues in Empirical Finance	15
MSc Dissertation (60 credits):		
BMAN73190 MSc Dissertation in Quantitative Finance		