The University of Manchester
Alliance Manchester Business School

PROGRAMME STRUCTURE

MSc Quantitative Finance

(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
BMAN60092	Risk, Performance and Decision Analysis	15
BMAN73942	Simulation & Risk Analysis	15
MATH60082	Computational Finance	15
MATH68052	Generalised Linear Models and Survival Analysis	15
MSc Dissertation (60 credits):		
BMAN73190 MSc Dissertation in Quantitative Finance		