



Graduate Diploma

The Graduate Diploma in Financial Engineering is designed for graduate students in the Department of Statistics and Actuarial Science who would like to develop applied skills in the field of finance, and for students in the M.Sc. Finance program seeking to deepen their theoretical understanding of relevant statistical and mathematical concepts so as to prepare students for careers in quantitative finance.

For those with limited background in finance/economics, preparatory courses offered by the Beedie School of Business may be required.

Program Requirements

Students must complete a total of 22 units of graduate coursework, including:

- > BUS 814 - Derivative Securities I (3)
- > BUS 818 - Derivative Securities II (3)

Minimally one (1) of the following courses:

- > ACMA 815 - Rate of Return Models (2)
- > ACMA 820 - Stochastic Analysis of Insurance Portfolios (4)

Minimally two (2) of the following courses:

- > ACMA 816 - Stochastic claims processes (2)
- > STAT 830 - Statistical Theory I (4)
- > STAT 831 - Statistical Theory II (4)
- > STAT 832 - Applied Probability Models (4)
- > STAT 843 - Functional Data Analysis (4)
- > STAT 853 - Applications of Statistical Computing (4)

Minimally one (1) of the following courses:

- > BUS 805 - Financial Economics II (3)
- > BUS 810 - Fixed Income Security Analysis and Portfolio Management (3)
- > BUS 857 - Numerical Methods (3)
- > BUS 864 - Credit Risk Management (3)
- > BUS 865 - Market Risk Management (3)

and one or more elective courses from the above lists to meet the overall minimum required units.

Students may apply some courses completed for one credential towards this credential as outlined in graduate regulation 1.7.6. Normally this would mean that students must complete minimally four (4) additional courses to be awarded this diploma beyond their home degree.

Students interested in applying to this diploma, please email the respective department for more information:

M.Sc. in Finance:

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