

Mathematical Finance Honours Plan

2014-2015 Calendar

	Course	Year	Topic	Pre-reqs	Offering	Comments
1	CS 125 or 133 or 135 or 134 or 115 or 230 or 234 or 241	1A	CS Core I		FWS	
2	MATH 135/145	1A	Algebra		FWS	
3	MATH 147/137	1A	Calculus 1		FWS	Highly recommend 147
4	Math English course	1A	English Language Proficiency course		FWS	If you pass ELPE instead, replace this with any non-math course
5	ECON 101	1A/B	Intro microeconomics		FWS	
6	AFM 101	1A	Core Concepts of accounting information		FWS	
7	CS 134 or 136 or 230 or 234 or 241 or 116 or 145	1B	CS Core II	CS Core I	FWS	
8	MATH 136/146	1B	Linear Algebra 1	M135	FWS	
9	MATH 148/138	1B	Calculus 2	M137	FWS	Highly recommend 148
10	ECON 102	1B	Intro macroeconomics		FWS	
11	AFM 102	1B/2	Introduction to managerial accounting	AFM101	WS	
12	AFM 131	2A	Intro to Business in North America		FW	
13	MATH 235	2A	Linear Algebra 2	M136	FWS	
14	MATH 247	2A	Calculus 3	M136,138	FWS	
15	ACTSC 231	2A	Mathematics of Finance	M137, level 2A	FWS	
16	STAT 230	2A	Probability	M137	FWS	
17	ECON 201	2A/B	Microeconomic theory	ECON 101	FWS	
18	AMATH 250	2B	Intro to diff equations	M138	FWS	
19	STAT 231	2B	Statistics	M138,STAT230	FWS	
20	ACTSC 371	2/3	Introduction to Investments	Coreq S231	FWS	
21	PMATH 351	2/3	Real analysis	M247 or AM/PM331	FS	
22	STAT 330	3	Stat theory and methods	M237,STAT231	FWS	
23	STAT 331	3	Applied linear models	M235,STAT231	FWS	
24	STAT 333	3	Applied probability	STAT230, level 3A	FWS	
25	ACTSC 372	3	Corporate finance 2	ACTSC371	WS	
26	PMATH 450	3	Lebesgue Integration and Fourier Analysis	≥60% in PMATH351	WS	
27	CS 371 / AMATH 242	3/4	Intro to computational math	CS134 or136, M235,237	FW	
28	STAT 443	3/4	Forecasting	STAT331	FWS	
29	ACTSC 445	4	Quantitative Risk Management	(AS231,371), (S330 and 333 or 334)	FS	
30	ACTSC 446	4	Math models in finance	(AS231,371), (S333 or 334)	FW	
31	PMATH 451	4	Measure and integration	≥60% in PMATH450	F	
32	ONE OF:					
	(a) PMATH 352	2	Complex analysis	M247 or AM/PM331	F	
	(b) AMATH 351	3	Ordinary differential equations 2	AMATH250, M247	FS	
	(c) CO 250	4	Linear optimization	M136	FWS	
33	ONE OF:					
	(a) AMATH 353	3	Partial differential equations 1	AMATH231,250	WS	
	(b) PMATH 453	4	Functional analysis	PMATH354	F	
	(c) CS 476	4	Numeric comp for finan model	(AM341 orCS370), S231	F	
	(d) CO 372	4	Portfolio optimization models	AS371, (CM350 orCO352)	W	
+	7 additional courses of which at least 3 must be outside the math faculty					