Postgraduate Diploma in Applied Financial Engineering

應用金融工程深造文憑

Course Code: FN041A

INTRODUCTION

The current environment of the financial services is being shaped by the prudent financial regulations and its compliance requirement, corporate governance and risk management; new waves of digital technology and cyber security concerns. Continuing education can provide financial professionals with the market updates on new challenging environment. Corporate finance is an essential knowledge for finance professionals to be familiarized in this financial framework that the Hong Kong economy is built on. This programme is developed based on the framework of the firm’ s life cycle: Development Stage, Growth Stage, Mature Stage and Decline Stage.

PROGRAMME OBJECTIVE

The programme aims to train students to establish financial and trading systems in a logical and scientific way; to deliver the financial and economic knowledge to students and to equip them with financial quantitative analysis capability. It will enable students to manage actual trading operations proficiently and become professional investment traders. After completing the programme, students can enhance their ability to analyze financial and economic issues; to construct hedge fund trading strategies and to calculate the pricing of financial derivatives. Besides, students can set up risk management policies and deal with complex and volatile financial market environments based on the principles of financial engineering and the derivations of applied mathematics.

PROGRAMME STRUCTURE

All modules are 18 hours face-to-face lectures. Assessments will all be either open book examination or project based. Student pursuing this programme must successfully complete 60 credits which consists of 11 modules.

COURSE DESCRIPTION

1. Global Finance and Economics
2. Statistical and Quantitative Methods in Finance
3. Derivatives and Investment Strategy
4. Financial Time Series Analysis
5. Mathematical Modeling in Finance
6. Fixed Income Securities and Interest Rate Models Analysis
7. Techniques and Software in Applied Financial Engineering
8. Financial Risk Management and Optimization
9. Logics and Operations of Algorithmic Trading
10. Behavioural Finance
11. Final Project – Students must complete the other 10 modules before taking this

ASSESSMENT

Modules 1 to 10: Individual assignment or a 2-hour open book test

Module 11: A group written report in 10,000 words with 4 to 6 students in a group

ENTRY REQUIREMENTS

Applicant shall:

A) i) hold a bachelor' s degree awarded by a recognized institution, with 3 years' relevant work experience; OR

ii) possess a recognized qualification in financial industry such as CFA, FRM, etc. with 3 years' relevant work experience;

and

B) provide evidence of English proficiency (if the degree or equivalent qualification is from an institution where the language of teaching and assessment is not English) such as:

i) an overall band of 6.0 or above with no subtests lower than 5.5 in the IELTS; or

ii) a score of 550 or above in the paper-based TOEFL, or a score of 213 or above in the computer-based TOEFL, or a score of 80 or above in the internet-based TOEFL; or

iii) HKALE Use of English at Grade E or above; or

iv) HKDSE Examination English Language at Level 3 or above; or

v) Equivalent qualifications.

Applicants with other professional qualifications and relevant work experience will be considered on individual merit.

FEE

Application Fee
$150 application fee (non-refundable)

Course Fee - HK$3,600 per module

MODE OF DELIVERY

All modules in the Postgraduate Diploma in Applied Financial Engineering are delivered in a face-to-face teaching part-time mode and classes are held on weekday evenings and/or Saturday afternoons at Admiralty Learning Centre. The language of instruction for all modules will be English.

ADMISSION

There are 2 intakes per year in March and September.

ENQUIRIES

Telephone: 2867-8476

Fax: 2858-4750

Email: pgdipafeng@hkuspace.hku.hk

Website: http://hkuspace.hku.hk/prog/pgdip-in-applied-financial-engineering

APPLICATION

Applicants should fill out the enclosed application form and take it in person to one of the locations below. Applicants should include a non-refundable application fee of HK$150 to cover the cost of processing (Cheques should be crossed and make payable to " HKU SPACE"). Please also bring the original and photostat copies of your ID card and relevant certificates and transcripts.

Hong Kong 香港

Admiralty Learning Centre 金鐘教學中心 3/F, Admiralty Centre, 18 Harcourt Road, H.K. (Exit A, Admiralty MTR Station) 香港金鐘夏慤道 18 號海富中心 3 樓 (金鐘地鐵站 A 出口)	Tel 電話：3761 1111 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2559 4666 上午 8:30 a.m. – 下午 7:30 p.m. 上午 8:30 a.m. – 下午 5:30 p.m.
Fortress Tower Learning Centre 北角城教學中心 Unit 108, 1/F Fortress Tower, 250 King's Road, North Point, HK (Exit B, Fortress Hill MTR Station) 香港北角英皇道 250 號北角城中心 1 字樓 108 室 (炮台山地鐵站 B 出口)	Tel 電話：3762 0888 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2508 9349 上午 8:30 a.m. – 下午 7:30 p.m. Closed
Island East Campus 港島東分校 2/F, 494 King' s Road, North Point, H.K (Exit B3, North Point MTR Station) 香港北角英皇道 494 號 2 樓 (北角地鐵站 B3 出口)	Tel 電話：3762 0000 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2214 9493 上午 8:30 a.m. – 下午 7:30 p.m. 上午 8:30 a.m. – 下午 5:30 p.m.
HKU Campus 大學本部 Room 304, 3/F, T. T. Tsui Building, The University of Hong Kong, Pokfulam Road, Hong Kong (Exit A2, HKU MTR Station) 香港薄扶林道香港大學徐展堂樓 3 樓 304 室 (香港大學港 鐵站 A2 出口)	Tel 電話：2975 5680 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2546 3538 上午 8:30 a.m. – 下午 6:00 p.m. Closed
HPSHCC Campus 港大保良何鴻燊社區書院 1/F, 66 Leighton Road, Causeway Bay, HK 香港銅鑼灣禮頓道 66 號 1 樓	Tel 電話：3923 7171 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：3923 7188 上午 8:30 a.m. – 下午 7:30 p.m. Closed

Kowloon 九龍

Kowloon East Campus 九龍東分校 1/F, 28 Wang Hoi Road, Kowloon Bay, Kowloon (Exit B, Kowloon Bay MTR Station) 九龍九龍灣宏開道 28 號 1 樓 (九龍灣地鐵站 B 出口)	Tel 電話：3762 2222 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2305 5070 上午 8:30 a.m. – 下午 6:00 p.m. 上午 8:30 a.m. – 下午 5:30 p.m.
Kowloon West Campus 九龍西分校 G/F, 38-46 Nassau Street, Mei Foo Sun Chuen, Kowloon (Exit B, Mei Foo MTR Station) 九龍美孚新邨(第六期)蘭秀道 38 至 46 號地下 (美孚地鐵 站 B 出口)	Tel 電話：3762 4000 Opening Hours 辦公時間 (Weekdays) (星期一至五) (Saturdays) (星期六)	Fax 圖文傳真：2302 1609 上午 8:30 a.m. – 下午 7:30 p.m. 上午 8:30 a.m. – 下午 5:30 p.m.

Postgraduate Diploma in
Applied Financial Engineering
應用金融工程深造文憑

HKUSPACE 香港大學專業進修學院 HKU School of Professional and Continuing Education

APPLICATION FORM

Course Code SCORE Application Code ( )- Application Fee HK$150.00

Please complete in BLOCK LETTERS 請以正楷填寫 *(* Cross out inappropriate items 請劃去不適用者)*

Name (name on HKID or Passport) *(Mr / Ms)

中文姓名 (香港身份證或護照上的姓名)

HKID/Passport No. 身份證/護照號碼 Date of Birth 出生日期

Home Tel. No. 住宅電話 Office Tel. No. 公司電話

Mobile No. 手提電話 E-mail 電郵

Name of Employer 僱主名稱

Position 職位

Correspondence Address 通訊地址

ACADEMIC QUALIFICATION (in reverse chronological order)

Institution	Award Received	Dates of attendance (From / To)	Part-time or Full-time

Signature 簽署 Date 日期

The University of Hong Kong
School of Professional and Continuing Education
Postgraduate Diploma in Applied Financial Engineering

Name 姓名

Address 地址

This is an official receipt. Please complete this part in block letter
繳費收據，請以正楷填妥本欄

Fees paid are not refundable, except in the event of a course being oversubscribed or cancelled.
除課程已額滿或被取消外，一切已繳學費，概不退還

HKU SPACE ALUMNI 香港大學專業進修學院校友會

☐ All new enrolled students in the School will automatically become ordinary members of the HKU SPACE ALUMNI. If you DO NOT WISH to be a member of the HKU SPACE ALUMNI, please check this box. 本院的註冊學生將自動成為校會普通會員。如你不想成為香港大學專業進修學院校友會會員，請在格內填上剔號。

Equal Opportunities for Learning at HKU SPACE 香港大學專業進修學院的平等學習機會

It is the School policy to offer equal opportunities to all applicants with or without disabilities. To enable us to meet the needs of all students, you are invited to indicate on this form whether you require any special assistance. If you do need such assistance, the School may approach you subsequently to obtain further details so as to facilitate our planning and assess how best we can help you.
學院的方針就是為所有人士提供平等的學習機會。為了配合學生的需要，請在此報名表上說明你是否需要特殊的幫助。如有需要，院方將聯絡閣下，以獲取更多相關的資料及提供更完善的服務。

Special assistance required 是否需要特殊的幫助 □ **Yes 是** □ **No 否**

NOTES 注意

1. It is necessary for applicants to supply their personal data and to provide all the information requested in the application documents, where applicable, as otherwise the School may be unable to process and consider their applications.
2. The personal data provided in this form will be used for processing your application for admission, and for registration, academic and administrative communication, alumni management and contacts, research, statistical and marketing (including direct marketing) purposes. The data will be solely handled by HKU SPACE staff but may be transferred to an authorized third party providing services to the School in relation to the above purposes and prescribed purposes as allowed by the law from time to time.
3. When the processing and consideration of all the applications for a particular programme have been completed: (a) the application papers of unsuccessful candidates will be destroyed; and (b) the application papers of successful candidates will serve as part of the applicant's official student records and will be handled by HKU SPACE staff or by staff of an authorized third party providing services to the School in relation to the stated purposes. In all such circumstances, please be assured that any personal information you supply will be kept strictly confidential.

Use of Personal Data related to Direct Marketing

4. From time to time, the School will send the latest updates and promotional materials to students and alumni on the availability of the programmes and courses, seminars and events, discounts and offers, clinics and other services as well as the alumni events, privileges and offers, networking opportunities and fund-raising initiatives through various communication channels such as direct-mail, email and mobile phone, by using your personal data (including, but without limitation to, your name, contact details and other information collected in your profile such as the programme(s) you enrolled, your graduation year etc). You always have the right to make subsequent changes on your choice of receiving further marketing materials by sending a written unsubscribe request (by email or by post) to the School at any time.

If you DO NOT WISH to receive our latest updates and promotional materials through the communication channels as stated above, including discounts and offers from time to time, please check this box. ☐

5. Under the provisions of the Personal Data (Privacy) Ordinance, applicants have the right to request the School to ascertain whether it holds your personal data, to be given a copy, and to apply for correction of the data, if deemed incorrect. Applications for access to personal data should be made by using a special request form and on payment of a fee. Such applications for access of information should be addressed to the Data Protection Officer, HKU SPACE. For general requests of personal data amendment, please fill out the "Application Form for Personal Data Amendment" and submit it to HKU SPACE.
6. For details on the School's policy on personal data (privacy), please refer to the School Prospectus or Website.

1. 申請人必須提供其個人資料及足夠課程申請所需資料，否則本學院不能有效處理 閣下之申請。
2. 在法律許可情況下，個人資料將會作入學申請、註冊、有關學術及行政通訊、校友事務及聯絡、研究、統計、市場分析及推廣（包括直接銷售）等用途。只有香港大學專業進修學院職員才能處理有關資料，但亦可能會轉讓為學院提供有關服務的委託人處理。
3. 當完成報名程序及課程註冊後，申請人如不獲取錄，其個人資料將會被銷毀，獲取錄者的個人資料將會被留作學生記錄，只有香港大學專業進修學院職員或為學院提供有關服務的委託人才能處理有關檔案，而 閣下提供的所有個人資料將絕對保密。

個人資料用作直接銷售

4. 申請人提供的個人資料（包括姓名、聯絡方法及其他有關 閣下的資料如 閣下曾報讀的課程、畢業年份等）將作為與學院溝通渠道，學院將透過信件、電子郵件和流動電話等通知學員和校友學院的最新資訊及推廣訊息，如課程資料、講座及活動、折扣優惠、診所服務、校友會活動、校友會會員尊享優惠、校友聯誼及籌款活動等。 閣下可隨時以書面或電郵方式向學院申明是否願意繼續接收有關資訊。

如不欲收到任何透過上述渠道發出的資訊，包括折扣優惠，請在方格內填上剔號。☐

5. 根據個人資料（私隱）條例，申請人有權知悉學院有否保留其個人資料，同時亦可查閱、索取及更改其個人資料。申請人如欲查閱其個人資料，請填妥指定表格並交回本學院個人資料私隱主任。本學院將會酌情收取行政費用。如欲提交一般更改個人資料申請，請填妥「申請更改個人資料表格」並交回本學院。
6. 如欲了解本學院私隱政策的詳情，請參閱本學院的課程手冊或網頁。

Notes to Non-local Applicants 非本地申請人注意

It is an applicant's responsibility to make appropriate visa arrangement before coming to Hong Kong. Admission to a HKU SPACE academic programme/course does not guarantee the issue of a student visa. A non-local applicant may apply for admission but they must also obtain a visa or a visa endorsement, where appropriate.
申請人有責任在來港前作出適當簽證安排。獲香港大學專業進修學院課程取錄並不代表學生簽證能順利簽發。非本地申請人提出入學申請後亦須取得簽證或在現有簽證上作加簽。

Declaration 聲明

1. I declare that all information given in this application form and the attached documents are, to the best of my knowledge, accurate and complete.
2. I consent that if registered, I will conform to the Statutes and Regulations of the University and the rules of the School.
3. I have noted, understood and agreed the contents of these NOTES and HKU SPACE policy on personal data (privacy).

1. 本人聲明本申請表及隨附文件所載一切資料，依本人所知均屬正確，並無遺漏。
2. 本人同意如本人註冊入學，當遵守大學及學院的規例。
3. 本人已細閱、明白並同意「注意」及其有關香港大學專業進修學院在處理個人資料（私隱）的守則的部份。

Signature 簽署_____ Date 日期 _____

HKU School of Professional and Continuing Education 香港大學專業進修學院

1. Enrolment can be done in person at any of the School's Enrolment Counters by completing this application form and submitting it with the appropriate course fee and relevant documents. You can also mail to the "HKU School of Professional and Continuing Education, 34/F, United Centre, 95 Queensway, Hong Kong", specifying "Postgraduate Diploma in Applied Financial Engineering".
2. Fees paid by crossed cheque or bank draft should be made payable to "HKU SPACE".
3. For general and short courses, applicants may be required to pay the course fee in cash or by EPS if the course will start shortly.
4. If admission is on a first-come, first-served basis and if you do not hear from us before the course starts, you may assume that your application has been accepted, and should attend the course as scheduled.
5. If admission is by selection, then this receipt is not a guarantee that your application has been accepted. We will inform you of the result as soon as possible after the closing date for application. Unsuccessful applicants will be given a refund of course fee if already paid.
6. If you do not know the teaching venue within 3 days of the starting date of the course, please check with the relevant subject area.
7. Fees paid are not refundable except as statutorily provided or under very exceptional circumstances.

1. 報讀課程，請親往學院各報名中心，呈交填妥的報名表格、學費和所需的證明文件，或以郵遞方式，寄「香港金鐘道九十五號統一中心三十四樓香港大學專業進修學院」並註明「Postgraduate Diploma in Applied Financial Engineering」。
2. 如以劃線支票或銀行本票付款，抬頭請書名「香港大學專業進修學院」。
3. 如報讀短期課程開課在即，學院可要求申請者以現金或「易辦事」繳付學費。
4. 以「先到先得」方式獲取錄的學生，可自行依照課程手冊或學院網頁所列的時間到有關地點上課。除特殊情況外，學院將不作另行通告。
5. 如須甄選入學，則正式收據並不可作為閣下已獲取錄的證明。學院將在截止報名日期後盡快通知申請者是否獲得取錄。落選的申請人將獲退還已繳交的學費。
6. 如在開課前三天仍未知悉上課地點，請與學科負責人聯絡。
7. 除特殊情況及法例規定外，一切已繳費用，概不退還。