Division of Risk Management Science

Financial crises during the late 1990s and the late 2000s have stimulated not only public interest in risk management, but also their awareness of its importance in today's investment environment. A good understanding of risk management is vital to many companies. Risk management is a highly quantified, scientific, and methodological subject that is closely related to statistics. This programme is designed to fulfill the growing demand of expertise in this area.

MPhil in Risk Management Science — *Admission Code: RMS*

Programme

MPhil in Risk Management Science

The programme comprises coursework, seminars and research. A total of at least 30 units with a written thesis are required for graduation.

Please visit the Division's homepage for more information.

Fields of Specialization

- Risk theory, risk measures and value at risk
- Time series, statistical modeling of risky processes
- Fixed income modeling, credit risk and market risk
- Pricing of risky claims

Admission Requirements

In addition to the general requirements of the Graduate School[1], applicants should have majored in Risk Management Science, Mathematics, Statistics, Finance, or a related field.

Additional Application Information

Admission Advisor

Prof. WONG, Hoi Ying

Application Deadline

31 December 2016

CONTACT METHODS

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1 For the general qualifications required for admission to the Graduate School, please refer to pages 16-17.