

1 Final Year Project

QF Professors & Research Interests:

1. **Steven Kou** - Spatial economics and real estate finance
2. **Lou Jiann-Hua**
3. **Zhou Chao** - Levy processes in financial modeling:
theory and simulation
4. **Ng Wee Seng** - Extreme Value Methods for Financial
Risk Management
5. **Tan Hwee Huat** – Algorithms for Pricing Financial
Derivatives

1 Supervisor Selection Stage

- ▶ **1. List release**
- ▶ **2. Contact Professor**
- ▶ **3. Confirmation**

1 Initiation Stage

- ▶ **1. Confirm Direction of research;**
- ▶ **2. Lots of research papers waiting;**
- ▶ **3. Understanding the topic**

1 Progress Stage

- ▶ **1. More research paper to read;**
- ▶ **2. Understand the model/theory;**
- ▶ **3. Application of the model;**
- ▶ **4. Preliminary draft of thesis**

1 Final Stage

- ▶ **1.Completion of thesis;**
- ▶ **2. Final presentation**