



University of Pretoria Yearbook 2016

Financial engineering 354 (WTW 354)

Qualification Undergraduate

Faculty Faculty of Natural and Agricultural Sciences

Module credits 18.00

Programmes BCom Statistics

BSc Information Technology Information and Knowledge Systems

BSc(Computer Science) Computer Science

BSc Actuarial and Financial Mathematics

BSc Applied Mathematics

BSc Chemistry

BSc Environmental and Engineering Geology

BSc Environmental Sciences

BSc Geography

BSc Geoinformatics

BSc Geology

BSc Mathematical Statistics

BSc Mathematics

BSc Meteorology

BSc Physics

Service modules Faculty of Engineering, Built Environment and Information Technology

Faculty of Economic and Management Sciences

Prerequisites WST 211, WTW 211 and WTW 218

Contact time 1 tutorial per week, 2 lectures per week

Language of tuition Double Medium

Academic organisation Mathematics and Applied Maths

Period of presentation Semester 1

Module content

Mean variance portfolio theory. Market equilibrium models such as the capital asset pricing model. Factor models and arbitrage pricing theory. Measures of investment risk. Efficient market hypothesis. Stochastic models of security prices



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