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