BScHons Mathematics of Finance

Programme code

02240276

The programme compilation consists of seven honours modules of 15 credits each (six compulsory and one elective) as well as the mandatory research project (30 credits).

Code

Module

Credits

Semester

Research:

WTW 792 or WTW 795

Project 792 or Project 795

30

year

Core modules:

WTW 710

Functional analysis 710

15

1

WTW 732

Mathematical models of financial engineering 732

15

1

WTW 733

Numerical analysis 733

15

1

WTW 734

Measure theory and probability 734

15

1

WTW 762

Mathematical models of financial engineering 762

15

2

WTW 764

Stochastic calculus 764

15

2

Elective modules (only one needed):

WTW 750

Mathematical optimisation 750

15

1

WTW 763

Finite element method 763

15

2

WTW 772

Mathematical methods and models 772

15

1

WTW 776

Partial differential equations of mathematical physics 776

15

2

LMO 710

Linear models 710

15

1

LMO 720

Linear models 720

15

2

MVA 710

Multivariate analysis 710

15

1

MVA 720

Multivariate analysis 720

15

2

A total of at least 135 credits is required.

The minimum duration is one year of full-time study or two years of part-time study. A student must complete his or her study for an honours degree, in the case of full-time students, within two years from the first examination to the final examination and in the case of part-time students, within three years from the first examination to the final examination. Under special circumstances, the Dean, on the recommendation of the head of department, may give approval for a limited extension of this period.

Apart from the prescribed coursework, a research project is an integral part of the study.

For more information, please consult the Faculty webpage.

Faculty notes

The Faculty of Natural and Agricultural Sciences is home to more than 6 500 undergraduate and postgraduate students. The Faculty presents degrees in fields ranging from the proverbial A to Z – from actuaries to zoologists, and consists of 13 departments.

All degree programmes are designed to develop problem-solving individuals who can easily adapt to changing circumstances and take the lead in their chosen fields of specialisation. The qualifications awarded are of world-class and provide access to a multitude of career opportunities for dynamic and creative people. According to the latest Times Higher Education World University Rankings the University has achieved new world rankings in Physical Sciences, a discipline which features strongly in NAS and also maintains excellent positions on the ISI Web of Science (WOS) field rankings in Plant and Animal Sciences, Agricultural Sciences, and Environment and Ecology Sciences.

In the Faculty of Natural and Agricultural Sciences, we strive to continuously improve our high impact research and significantly address the national shortage of PhD graduates that respond to global and local challenges.

Minimum duration

1 years, full-time

Admission requirements

Relevant bachelor’s degree At least 60% for all mathematics and applied mathematics modules at final-year level A minimum of 60% for each of the following subjects/modules (or equivalent): Real analysis at final-year level Linear algebra at second-year level