

PREREQUISITES FOR “WTW” HONOURS MODULES
(For students accepted into the applicable honours programmes)

Code	Module	Credits (from 2015)	Semester	Prerequisites
WTW 710	Functional Analysis 710	15	1	Analysis WTW 310 (at least 60%)
WTW 712	Modern Portfolio Theory 712	15	year	Strongly recommended for financial engineering students / enrolment for WTW 732 required
WTW 724	Axiomatic Set Theory 724	15	1	
WTW 727	Special Topics 727 (<i>not always presented</i>)	15	2	As required by specific topical content and the programme admission requirements
WTW 731	Algebra 731	15	1	Algebra WTW 381
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	Analysis WTW 310
WTW 735	Main Principles of Analysis in Applications 735	15	1	Calculus at 2 nd -year level (e.g. WTW 218) and one 3 rd -year level module on analysis or applications of analysis, e.g. WTW 310, WTW 382, WTW 383 or WTW 386
WTW 750	Mathematical Optimisation 750	15	1	Multivariate Calculus and Linear Algebra; both on 2 nd -year level
WTW 762	Mathematical Models of Financial Engineering 732	15	2	WTW 732 or Financial Engineering WTW 364
WTW 763	Finite Element Method 763	15	2	WTW 733 is strongly recommended
WTW 764	Stochastic Calculus 764	15	2	WTW 734 or WTW 735
WTW 772	Mathematical Methods and Models 772	15	2	
WTW 776	Partial Differential Equations of Mathematical Physics 776	15	2	WTW 710 or WTW 735
WTW 782	Dynamical Systems 782	15	1	
WTW 790	Topology 790	15	2	Analysis WTW 310