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# University of Pretoria Yearbook 2016

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## MSc Financial Engineering (02250184)

**Duration of study** 1 year

**Total credits** 180

### Programme information

The MSc degree is conferred on the grounds of a dissertation and such additional postgraduate coursework as may be prescribed.

#### Renewal of registration

As long as progress is satisfactory, renewal of the registration of a master's student will be accepted for the second year of the study. Registration for a third and subsequent years will only take place when the Student Administration of the Faculty receives a written motivation that is supported by the head of department and Postgraduate Studies Committee.

#### General

Candidates are required to familiarise themselves with the General Regulations regarding the maximum period of registration and the requirements on the submission of a draft article for publication.

### Admission requirements

- An appropriate BScHons degree in Financial Engineering with a minimum of 60% for all modules at honours level. In the selection procedure the candidate's complete undergraduate and honours academic record will be considered.
- Admission is also subject to the availability of a suitable supervisor for the study.

### Promotion to next study year

The progress of all master's candidates is monitored biannually by the supervisor and the postgraduate coordinator. A candidate's study may be terminated if the progress is unsatisfactory or if the candidate is unable to finish his/her studies during the prescribed period.

Subject to exceptions approved by the dean, on recommendation of the head of department, and where applicable, a student may not enter for the master's examination in the same module more than twice.

### Pass with distinction

The MSc degree is conferred with distinction to candidates who obtain a final average mark of at least 75% and a mark of at least 75% for the dissertation/mini-dissertation from each of the members of the examination panel. Where a member of the examination panel awards a mark of less than 75% for the dissertation/mini-dissertation, that member of the examination panel must offer, in writing, support for his/her decision, or indicate in writing that he/she supports the examination committee's decision to confer the degree with distinction.



## Curriculum: Year 1

**Minimum credits: 180**

### **Fundamental modules**

Mathematical and computational finance 831 (WTW 831) - Credits: 30.00

Advanced methods of financial engineering 832 (WTW 832) - Credits: 30.00

Quantitative risk management 833 (WTW 833) - Credits: 30.00



## Curriculum: Final year

**Minimum credits: 180**

### Fundamental modules

Mathematical and computational finance 831 (WTW 831) - Credits: 30.00

Advanced methods of financial engineering 832 (WTW 832) - Credits: 30.00

Quantitative risk management 833 (WTW 833) - Credits: 30.00

### Core modules

Dissertation: Financial engineering 894 (WTW 894) - Credits: 120.00

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The information published here is subject to change and may be amended after the publication of this information. The [General Regulations \(G Regulations\)](#) apply to all faculties of the University of Pretoria. It is expected of students to familiarise themselves well with these regulations as well as with the information contained in the [General Rules](#) section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.