## University of Pretoria Yearbook 2017

## Financial engineering 364 (WTW 364)

Qualification

## Faculty

Module credits
Programmes

## Prerequisites

## Contact time

Language of tuition
Academic organisation
Period of presentation

Undergraduate
Faculty of Natural and Agricultural Sciences
18.00

BSc Actuarial and Financial Mathematics
BSc Applied Mathematics
BSc Mathematical Statistics
BSc Mathematics
WST 211, WTW 126, WTW 218 and WTW 286 or WTW 264
2 lectures per week, 1 tutorial per week
Module is presented in English
Mathematics and Applied Maths
Semester 2

## Module content

Discrete time financial models: Arbitrage and hedging; the binomial model. Continuous time financial models: The Black-Scholes formula; pricing of options and the other derivatives; interest rate models; numerical procedures.

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.

