



University of Pretoria Yearbook 2019

Financial engineering 354 (WTW 354)

Qualification Undergraduate

Faculty [Faculty of Natural and Agricultural Sciences](#)

Module credits 18.00

Programmes [BCom](#)

[BCom Statistics](#)

[BSc Computer Science](#)

[BSc Actuarial and Financial Mathematics](#)

[BSc Applied Mathematics](#)

[BSc Mathematical Statistics](#)

[BSc Mathematics](#)

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 2 lectures per week, 1 tutorial per week

Language of tuition Afrikaans and English are used in one class

Department Mathematics and Applied Mathematics

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

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.