



University of Pretoria Yearbook 2021

Quantitative investment analysis 707 (FIN 707)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	30.00
NQF Level	08
Programmes	BComHons Investment Management
Prerequisites	STK 210, STK 220 and BLB 300/IVM 300
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Financial Management
Period of presentation	Year

Module content

*Only for BComHons (Investment Management) students.

Practical applications of investment management; The time value of money; Discounted cash flow applications; Statistical concepts and market returns; Probability concepts; Common probability distributions; Sampling and estimation; Hypothesis testing; Correlation and regression; Multiple regression and issues in regression analysis; Time-series analysis; Multifactor models and portfolio concepts.

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