

# University of Pretoria Yearbook 2016

## Advanced methods of financial engineering 832 (WTW 832)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	30.00
<b>Programmes</b>	<a href="#">MSc Financial Engineering</a>
<b>Prerequisites</b>	Financial Engineering on honours level
<b>Contact time</b>	3 lectures per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Mathematics and Applied Maths
<b>Period of presentation</b>	Year

### Module content

\*Consult with the head of the department of Mathematics and Applied Mathematics about the availability of this master's module in a particular year.

Interest rate derivatives. Stochastic volatility models. Models to improve on the flaws in the Black-Scholes model. Principles of deal structuring. Principles of mathematical models. Specialised methods for interest rate and exotic derivatives. Application of numerical methods to relevant practical problems.

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