

University of Pretoria Yearbook 2017

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 1 tutorial per week, 2 lectures per week

Language of tuition Afrikaans and English is used in one class

Academic organisation Mathematics and Applied Maths

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

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