



University of Pretoria Yearbook 2017

Financial engineering 354 (WTW 354)

Qualification	Undergraduate
Faculty	Faculty of Natural and Agricultural Sciences
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
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

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