University of Pretoria Yearbook 2018

Financial engineering 364 (WTW 364)

Qualification	Undergraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module content	Discrete time financial models: Arbitrage and hedging; the binomial model. Continuous time financial models: The Black-Scholes formula; pricing of options and the other derivatives; interest rate models; numerical procedures.
Module credits	18.00
Programmes	BSc Actuarial and Financial Mathematics
	BSc Applied Mathematics
	BSc Mathematical Statistics
	BSc Mathematics
Prerequisites	WST 211, WTW 124, WTW 218 and WTW 286/264
Contact time	1 tutorial per week, 2 lectures per week
Language of tuition	Module is presented in English
Department	Mathematics and Applied Mathematics
Period of presentation	Semester 2

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