Financial engineering 364 (WTW 364)

Qualification	Undergraduate
Faculty	Faculty of Natural and Agricultural Sciences
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

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.