

University of Pretoria Yearbook 2019

Advanced methods of financial engineering 832 (WTW 832)

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| Qualification | Postgraduate |
| Faculty | Faculty of Natural and Agricultural Sciences |
| Module credits | 0.00 |
| Prerequisites | Financial Engineering on honours level |
| Contact time | 3 lectures per week |
| Language of tuition | Module is presented in English |
| Department | Mathematics and Applied Mathematics |
| Period of presentation | 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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