MSc Financial Engineering (02250188)

Minimum duration of study	1 year
Total credits	180
NQF level	09

Programme information

The candidate must complete a dissertation in one of the fields of Financial Engineering in which research is actively being done in the Department of Mathematics and Applied Mathematics.

The programme consists of 180 credits all allocated to the dissertation. If deemed necessary and depending on the candidate's academic background and the scope of the study, additional requirements will be set. These additional requirements are non-credit bearing and will be assessed. The composition of the additional requirements is to be decided in consultation with the supervisor and Head of Department or nominated representative. The successful completion of any additional requirements is mandatory and forms part of the degree requirements.

Full details of the compilation of the curriculum, research fields and names of possible supervisors are available in the departmental postgraduate brochure at: www.up.ac.za/maths/postgrad

The MSc degree is conferred on the grounds of a dissertation and such additional postgraduate coursework as may be prescribed.

Renewal of registration

As long as progress is satisfactory, renewal of the registration of a master's student will be accepted for the second year of the study. Registration for a third and subsequent years will only take place when the Student Administration of the Faculty receives a written motivation that is supported by the relevant head of department and Postgraduate Studies Committee.

General

Candidates are required to familiarise themselves with the General Regulations regarding the maximum period of registration and the requirements on the submission of a draft article for publication.

Admission requirements

- BScHons (Financial Engineering)
- At least a final grade point average of 60% for the preceding degree
- Complete undergraduate and preceding degree will be considered for selection.
- Admission is furthermore contingent on the availability of supervisors and/or research projects within the Department.

Promotion to next study year

The progress of all master's candidates is monitored biannually by the supervisor and the postgraduate coordinator. A candidate's study may be terminated if the progress is unsatisfactory or if the candidate is unable to finish his/her studies during the prescribed period.

Subject to exceptions approved by the Dean, on recommendation of the relevant head of department, and where applicable, a student may not enter for the master's examination in the same module more than twice.

Pass with distinction

The MSc degree is conferred with distinction to candidates who obtain a final average mark of at least 75% and a mark of at least 75% for the dissertation/mini-dissertation from each of the members of the examination panel. Where a member of the examination panel awards a mark of less than 75% for the dissertation/mini-dissertation, that member of the examination panel must offer, in writing, support for his/her decision, or indicate in writing that he/she supports the examination committee's decision to confer the degree with distinction.

Curriculum: Final year

Core modules

Dissertation: Financial engineering 894 (WTW 894)

Module credits	180.00
Prerequisites	No prerequisites.
Language of tuition	Module is presented in English
Department	Mathematics and Applied Mathematics
Period of presentation	Year

The information published here is subject to change and may be amended after the publication of this information. The General Regulations (G Regulations) apply to all faculties of the University of Pretoria. It is expected of students to familiarise themselves well with these regulations as well as with the information contained in the General Rules section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.