



# University of Pretoria Yearbook 2021

## Financial engineering 354 (WTW 354)

**Qualification** Undergraduate

**Faculty** [Faculty of Natural and Agricultural Sciences](#)

**Module credits** 18.00

**NQF Level** 07

**Programmes** [BCom](#)

[BCom Statistics and Data Science](#)

[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** Module is presented in English

**Department** Mathematics and Applied Mathematics

**Period of presentation** Semester 1

### 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

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