

# University of Pretoria Yearbook 2022

## Financial engineering 354 (WTW 354)

<b>Qualification</b>	Undergraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	18.00
<b>NQF Level</b>	07
<b>Programmes</b>	<a href="#">BCom (Statistics and Data Science)</a>
	<a href="#">BCom</a>
	<a href="#">BSc (Computer Science)</a>
	<a href="#">BSc (Actuarial and Financial Mathematics)</a>
	<a href="#">BSc (Applied Mathematics)</a>
	<a href="#">BSc (Mathematical Statistics)</a>
	<a href="#">BSc (Mathematics)</a>
<b>Service modules</b>	Faculty of Engineering, Built Environment and Information Technology
	Faculty of Economic and Management Sciences
<b>Prerequisites</b>	WST 211, WTW 211 and WTW 218
<b>Contact time</b>	1 tutorial per week, 2 lectures per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Mathematics and Applied Mathematics
<b>Period of presentation</b>	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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