

University of Pretoria Yearbook 2022

MSc (Mathematics of Finance) (02250186)

Department Mathematics and Applied Mathematics

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 Mathematics of Finance 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/math/postgrad

Admission requirements

1. Relevant BScHons degree
2. A weighted average of at least 60% at honours level
3. Modules (or equivalent) completed at honours level:

- Measure and integration theory
- Functional analysis
- Financial mathematics
- Financial engineering

Other programme-specific information

The minimum duration for this degree is normally one year. Subject to other faculty regulations, a student for a master's degree must complete his or her studies within three years after first registering for the degree. Under special circumstances, the Dean, on the recommendation of the head of department, may give approval for a limited fixed extension of this period. (Also consult the General Academic Regulations.)

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.



Curriculum: Final year

Core modules

Dissertation: Mathematics of finance 892 (WTW 892) - Credits: 180.00

The regulations and rules for the degrees published here are subject to change and may be amended after the publication of this information.

The [General Academic Regulations \(G Regulations\)](#) and [General Student Rules](#) apply to all faculties and registered students of the University, as well as all prospective students who have accepted an offer of a place at the University of Pretoria. On registering for a programme, the student bears the responsibility of ensuring that they familiarise themselves with the General Academic Regulations applicable to their registration, as well as the relevant faculty-specific and programme-specific regulations and information as stipulated in the relevant yearbook. Ignorance concerning these regulations will not be accepted as an excuse for any transgression, or basis for an exception to any of the aforementioned regulations.