

# University of Pretoria Yearbook 2024

## 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](http://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)

<b>Module credits</b>	180.00
<b>NQF Level</b>	09
<b>Prerequisites</b>	No prerequisites.
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Mathematics and Applied Mathematics
<b>Period of presentation</b>	Year

#### General Academic Regulations and Student Rules

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. The G Regulations are updated annually and may be amended after the publication of this information.

#### Regulations, degree requirements and information

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

#### University of Pretoria Programme Qualification Mix (PQM) verification project

The higher education sector has undergone an extensive alignment to the Higher Education Qualification Sub-Framework (HEQSF) across all institutions in South Africa. In order to comply with the HEQSF, all institutions are legally required to participate in a national initiative led by regulatory bodies such as the Department of Higher Education and Training (DHET), the Council on Higher Education (CHE), and the South African Qualifications Authority (SAQA). The University of Pretoria is presently engaged in an ongoing effort to align its qualifications and programmes with the HEQSF criteria. Current and prospective students should take note that changes to UP qualification and programme names, may occur as a result of the HEQSF initiative. Students are advised to contact their faculties if they have any questions.