FINANCIAL MATHEMATICS (September Start) (MSc/PgDip/PgCert)
57G1N1B1/61G1N1VX/62G1N1VZ

Duration: 12 months full-time (MSc); 9 months full-time (PgDip); 4 months (PgCert).

Content:

Stage 1

PX5007 Introduction to Programming (15 credit points)
MX5012 Discrete Time Models (15 credit points)
MX5019 Continuous Time Models (15 credit points)
MX5020 Time Series (15 credit points)

Stage 2

Choose four from:

BU5565 Empirical Methods in Finance Research (15 credit points)
BU5556 Real Options and Decision Making (15 credit points)
BU5526 Portfolio Analysis (15 credit points)
BU5563 Real Estate Finance (15 credit points)
BU5575 Financial Analysis and Markets (15 credit points)

Stage 3

MX5903 Financial Mathematics Dissertation (60 credit points)

Assessment: By course work, by written examination or by a combination of these as prescribed for each course. The course MX5903/ will be assessed by a dissertation.