

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

Content:

Stage 1

MX5012 Discrete Time Models (15 credit points)
BU5063 Economic Theory for Finance (15 credit points)
BU5066 Economic Theory and Data Analysis for Finance (15 credit points)
MX5013 Mathematics for Finance (15 credit points)

Stage 2

MX5519 Continuous Time Models (15 credit points)
MX5520 Time Series (15 credit points)
Choose two from:
BU5556 Real Options and Decision Making (15 credit points)
BU5565 Empirical Methods in Finance Research (15 credit points)
BU5526 Portfolio Analysis and Management (15 credit points)
MX5521 Programming in R (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.