

Faculty	Economic & Management Sciences		
Home Department	School of Business & Finance		
Module Topic	Statistics for Investments		
Generic Module Name	Statistics for Investments 787		
Alpha-numeric Code	MAN787		
NQF Level	8		
NQF Credit Value	15		
Duration	Semester		
Proposed semester to be offered	First Semester		
Programmes in which module will be offered	BCom Hons Fin (1721/1722), Postgraduate Diploma in Finance (1624), BCom Hons Management (1731)		
Year Level	7		
Main Outcomes	<p>On completion of this module students should be able to:</p> <ul style="list-style-type: none"> • Apply mathematical and statistical techniques to summarise and make inferences from financial data. • Develop quantitative models to assist in the investment decision making process. • Use spreadsheet to develop a set of tools to organize, present and analyse financial data. • Build and construct investment models to obtain quantitative solutions to investment problems. • Develop and enhance analytical and problem-solving skills for investment analysis. • Apply quantitative tools within the investment/finance research process. 		
Main Content	<ul style="list-style-type: none"> • Calculus for finance • Risk management: option valuation option Greeks and hedging • Linear algebra for finance applications • Probability and statistics for investments • Correlation and linear regression • Econometrics and asset pricing models (time-series and cross-sectional) • Matrices application in finance • Portfolio optimization • Finance research considerations 		
Pre-requisite modules	None		
Co-requisite modules	None		
Prohibited module Combinations	None		
Breakdown of Learning Time	Hours	Timetable Requirement per week	Other teaching modes that does not require time-table
Contact with lecturer / tutor:	35	<i>Lectures p.w.</i>	3
Assignments & tasks:	60	<i>Practicals p.w.</i>	0
Practicals:	0	<i>Tutorials p.w.</i>	0
Assessments	5		
Self-study	70		
Other: Please specify	0		
Total Learning Time	150		
Methods of Student Assessment	Continuous Assessment (CA): 50% Final Assessment (FA): 50%		
Assessment Module type	Continuous and Final Assessment (CFA)		