

BACHELOR OF SCIENCE HONOURS IN COMPUTATIONAL FINANCE **(3739)**

B.212 ADMISSION

Unless Senate decides otherwise and subject to Rule A.2.3, candidates will be required to meet the following criteria to be enrolled for the degree: **Bachelor of Science Honours - BScHons (Computational Finance)**

- (a) A bachelor's degree with majors in Mathematics and Statistics with at least a 60% average in STA331 and STA332 AND Mathematics 3 year level modules and the approval of the departmental Post-Graduate committee is required for admission into the programme.
- (b) Candidates with extensive experience in a financial field will be considered on an individual basis.
- (c) Students entering the program through the RPL route are required to complete a testing phase as determined by the departments.

B.213 SELECTION

As only a limited number of students can be admitted to the programme, applicants will be subject to a selection procedure.

B.214 DURATION

Unless Senate decides otherwise the duration of the programme shall extend over one year's full-time study and two years part-time study.

B.215 CURRICULUM

Module Name	Alpha Code	Cred
Compulsory (select all modules)		
Research Project 748 OR	MAM748	
Research Project 761	STA761	30
Financial Management 756	MAN756	15
Probability and Stochastic Processes 712	COF712	15
Stochastic Calculus for Finance 714	COF714	15
Principles of Management Accounts 753	MAN753	15
	Sub-total	90
Electives (select module/s to the value of 30 credits)		
(*Modules offered according to the availability of staff)		
Financial Accounting 781	ACC781	15
Computational Linear Algebra 728	MAM728	15
Financial Engineering 716	COF716	15
Time Series Analysis 711	COF711	15
Research Methodology 702	STA702	15
Theoretical Statistics 705	STA705	15
Financial Risk Management 726	COF726	15
Simulation 710	COF710	15
Capita Selecta 735	STA735	15
	Sub-total	30
	TOTAL	120

B.215.1 A student may take up to an equivalent of two Honours modules, not exceeding 30 credits, from cognate or associate disciplines, provided they have the permission from the Chairpersons of the said department (s) and the Chairperson of the Department of Mathematics and Applied Mathematics.

B.216 ASSESSMENT

Assessment is governed by Rule A.5 as stipulated in the University Calendar: General Information Part 1.

B.217 PROGRESS RULES

B.217.1 Full-time

Unless Senate decides otherwise, a full-time student shall complete the programme in one year. A student who passed at least 60 credits may proceed with his/her studies to complete the programme the following year.

B.217.2 Part-time

Unless Senate decides otherwise, a part time student shall complete the programme in two consecutive years and accumulate at least 60 credits per annum to proceed with his or her studies. A student who accumulated 90 credits within two years may be allowed to proceed to the following year to complete the programme.

B.218 RENEWAL OF REGISTRATION

The renewal of registration will be governed by the Rule A.4, as stipulated in the University Calendar: General Information Part 1.

B.219 SPECIAL REQUIREMENTS FOR THE PROGRAMME

B.219.1 Please note that not all modules will be offered in a specific year and modules may be offered in either semester.