

# **BACHELOR OF SCIENCE HONOURS IN COMPUTATIONAL FINANCE**

**(3739)**

(not offered in 2025)

## **B.221 ADMISSION**

Unless Senate decides otherwise and subject to Rule A.2.3, a student shall be required to meet the following criteria to be enrolled for the **Bachelor of Science Honours in Computational Finance Degree - 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 Level 3 modules and the approval of the Departmental Postgraduate Committee is required for admission into the programme.
- (b) an applicant with extensive experience in a financial field will be considered on an individual basis.
- (c) an applicant entering the programme through the RPL route is required to complete a testing phase as determined by departments.

## **B.222 SELECTION**

Final selection shall be based on an applicant meeting the criteria as determined by the Faculty.

## **B.223 DURATION**

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

## **B.224 CURRICULUM**

<b>Module Name</b>	<b>Module Code</b>	<b>Credits</b>
<b>Compulsory (select all modules)</b>		
Research Project 748	MAM748	
<b>or</b>		30
Research Project 761	STA761	
Probability and Stochastic Processes 712	COF712	15
Stochastic Calculus for Finance 714	COF714	15
Financial Management 756	MAN756	15
Accounting and Finance for Managers 762	MAN762	15
	<b>Sub-total</b>	<b>90</b>
<b>Electives (select modules to the value of 30 credits)</b>		
Financial Accounting 781	ACC781	15
Simulation 710 (not offered in 2025)	COF710	15
Time Series Analysis 711 (not offered in 2025)	COF711	15
Financial Engineering 716	COF716	15
Financial Risk Management 726	COF726	15
Computational Linear Algebra 728	MAM728	15

Research Methodology 702	STA702	15
Theoretical Statistics 705 (not offered in 2025)	STA705	15
	<b>Sub-total</b>	<b>30</b>
	<b>FINAL TOTAL</b>	<b>120</b>

**Please note:** Modules offered according to the availability of staff

**B.224.1** A student may take an equivalent of two Honours elective modules, not exceeding 30 credits from cognate or associate disciplines, provided that they have permission from both HoDs.

### **B.225 ASSESSMENT**

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

### **B.226 PROGRESSION RULES**

#### **B.226.1 Full-time**

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

#### **B.226.2 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 their studies. A student who has accumulated 90 credits within two years may be allowed to proceed to the following year to complete the programme.

### **B.227 RENEWAL OF REGISTRATION**

Renewal of registration shall be governed by Rule A.4, as stipulated in the University Calendar: General Information Part 1 or as provided for in the faculty rules as contained in this Calendar.

### **B.228 SPECIAL REQUIREMENTS FOR THE PROGRAMME**

**B.228.1** Please note not all modules may be offered in a specific year and modules may be offered in either semester.