BComHons (Financial Risk Management)

Admission requirements

- A BCom degree with Financial Risk Management, Financial Mathematics and Mathematical Statistics as third-year subjects.
- An average mark of at least 60% for Financial Risk Management 314 and 344.

Selection

The number of students selected will be influenced by, among other things, staff capacity, availability of the Department's resources as well as academic merit and University transformation objectives. As staff capacity and resources may fluctuate from year to year, the number of students selected can also differ from year to year.

If the Financial Risk Management or Mathematical Statistics background of the applicant is deemed insufficient after a case-by-case determination by the Department of Statistics and Actuarial Science, the Department may require an additional departmental assessment on third year level. Financial Risk Management and Mathematical Statistics topics. Students may also be required to complete additional undergraduate Stellenbosch University Financial Risk Management and Mathematical Statistics.

Application procedure and closing date

Apply at www.sun.ac.za/pgstudies. For South African applicants, the closing date is **31 October** of the year before your intended studies, and for international applicants, it is **30 September**.

Duration, offering type and starting date of programme

Duration: One year, full-time.

Starting date: One and a half weeks before the other classes at the University begin.

Programme's mode of delivery

Full-contact learning (face-to-face)

Enquiries

Programme leader: Dr Mesias Alfeus
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Programme content

Programme module

You must earn a total of at least 120 credits for this programme.

Code	Module	Credits	Module Name	Semester
54690	778	120	Financial Risk Management	Both

Compulsory modules (108 credits)

Code	Module	Credits	Module Name	Semester
10459	731	12	Financial Risk Management A	1
10460	761	12	Financial Risk Management B	2
10660	733	12	Portfolio Management Theory A	1
10661	763	12	Portfolio Management Theory B	2
11166	734	6	Practical Financial Modelling	1
11218	793	30	Research Assignment: Financial Risk Management	Both
65250	718	12	Stochastic Simulation	1
10751	747	12	Time Series Analysis B	2

Elective modules (at least 12 credits)

Code	Module	Credits	Module Name	Semester
11164	732	12	Financial Mathematical Statistics A	1
11165	762	12	Financial Mathematical Statistics B	2