

4.1.6 MCom (Financial Risk Management)

Admission requirements

- A BComHons in Financial Risk Management from Stellenbosch University or an equivalent qualification from another recognised university.

Selection

The number of students selected can be influenced by, for example, staff capacity and the availability of resources within the Department, as well as academic merit and University transformation objectives. As staff capacity and resources can 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 Financial Risk Management or Mathematical Statistics topics. Students may also be required to complete additional Stellenbosch University modules along with their MCom studies.

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: A minimum of one year, full-time.

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

Programme's mode of delivery

Fully contact (face-to-face).

Enquiries

Programme leader: Dr Mesias Alfeus
 Department of Statistics and Actuarial Science
 Tel: 021 808 3244
 E-mail: mesias@sun.ac.za
 Website: www.sun.ac.za/statistics

Programme structure

You can choose between two possible options:

- **A Coursework and Assignment option** (Financial Risk Management 889), consisting of a compulsory research assignment of 60 credits and elective modules to add up to at least 180 credits;
- **A Coursework and Thesis option** (Financial Risk Management 879), consisting of a compulsory thesis of 90 credits and elective modules to add up to at least 180 credits.

Programme content

Programme module

You must earn a total of at least 180 credits for one of the options in this programme.

Code	Module	Credits	Module Name	Semester
54690	889	180	Financial Risk Management (Coursework and Assignment option)	Both
54690	879	180	Financial Risk Management (Coursework and Thesis option)	Both

The modules for each option are listed below.

Compulsory module for the Coursework and Assignment option (889) (60 credits)

Code	Module	Credits	Module Name	Semester
11218	893	60	Research Assignment: Financial Risk Management	Both

Compulsory module for the Coursework and Thesis option (879) (90 credits)

Code	Module	Credits	Module Name	Semester
11237	891	90	Thesis: Financial Risk Management	Both

Elective modules for both options (889 and 879)

Select modules to add up to at least 180 credits when added to the assignment or thesis.

Please note:

Some of the modules listed below may not be offered in a specific year, depending on circumstances in the Department. Please contact the Department to find out which modules will be available.

Code	Module	Credits	Module Name	Semester
10501	831	15	Advanced Financial Risk Management A	1
10503	861	15	Advanced Financial Risk Management B	2
10504	835	15	Advanced Financial Risk Management Software	2
10517	833	15	Advanced Portfolio Management Theory A	2
10518	863	15	Advanced Portfolio Management Theory B	1
10575	834	15	Credit Derivative Instruments A	1
10576	864	15	Credit Derivative Instruments B	2
10441	813	15	Extreme Value Theory A	1
10442	843	15	Extreme Value Theory B	2
10461	865	15	Financial Risk Management Practice	2

Disclaimer:

The content above comes from the 2023 Economic Management Sciences Calendar (Yearbook). Make sure to consult the full [Economic Management Sciences Calendar](#) to see this extract in context and to check if there have been any changes. Take special note of additional information in the Calendar under section ***1. General Information for all Postgraduate Programmes.***