

POSTGRADUATE DIPLOMA IN FINANCIAL AND COMPUTATIONAL MATHEMATICS

Programme Requirements

Code	Title	Credits
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Students take **60** credits as follows – all listed core modules (**45** credits) and **15** credits of elective modules:

Core Modules

MF6010	Probability Theory in Finance	10
MF6011	Derivatives, Securities, and Option Pricing	5
MF6012	Computational Finance I	5
MF6013	Computational Finance II	5
MF6014	Topics in Financial Mathematics	5
MF6015	Continuous Time Financial Models	5
AM6004	Numerical Methods and Applications	5
CS6322	Optimisation	5

Elective Modules ¹

Students take modules to the value of **15** credits from the following:

AM6007	Scientific Computing with Numerical Examples	5
AM6019	Partial Differential Equations	5
ST4400	Data Analysis II	5
ST6040	Machine Learning and Statistical Analytics I	5
ST6042	Machine Learning and Statistical Analytics II	5
CS6503	Introduction to Relational Databases	5

Total Credits	60
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¹ Module selection must be approved by the module co-ordinator.

Examinations

Full details and regulations governing Examinations for each programme will be contained in the *Marks and Standards Book* and for each module in the *Book of Modules*.