

## Academic Year 2022/23

### MSc Quantitative Finance and Risk Management

**Code: 5173 F**

#### Notes

- (i) *These programme regulations should be read in conjunction with the University's Taught Programme Regulations.*
- (ii) *A core module is a module which a student must pass.*
- (iii) *A compulsory module is a module which a student is required to study.*
- (iv) *All modules are delivered in Linear mode unless stated otherwise as Block, eLearning or distance learning.*

#### 1. Programme structure

- (a) The programme is available for study in full-time mode only.
- (b) The period of study for full-time mode shall be 1 year starting in September.
- (c) The programme comprises modules to a credit value of 180.
- (d) All candidates shall take the following compulsory modules:

Code	Descriptive title	Total Credits	Credits Sem 1	Credits Sem 2	Credits Sem 3	Level	Type	Core for PSRB Accreditation	Core for learning outcomes	Mode
NBS8020	Dissertation	60			60	7				
NBS8185	MATLAB for Finance	10		10		7				
NBS8201	Risk Modelling	10		10		7				
NBS8330	Research Methods in Economics and Finance	10	10			7				
NBS8331	Introductory Econometrics	10	10			7				
NBS8332	Financial Theory	20	10	10		7				
NBS8333	Financial Derivatives	20	10	10		7				
NBS8257	Applied Econometrics	10		10		7				

- (e) All candidates shall take further optional modules to a value of 30 credits, of which at least 10 credits must be taken in Semester 1. You can choose from the following:

<i>Code</i>	<i>Descriptive title</i>	<i>Total Credits</i>	<i>Credits Sem 1</i>	<i>Credits Sem 2</i>	<i>Credits Sem 3</i>	<i>Level</i>	<i>Type</i>	<i>Core for PSRB Accreditation</i>	<i>Core for learning outcomes</i>	<i>Mode</i>
NBS8018	International Money and Banking	10	10			7				
NBS8335	Corporate Finance	10	10			7				
NBS8203	Retail and Investment Banking	10		10		7				
NBS8336	Portfolio Management	10		10		7				
NBS8200	Behavioural Finance	10		10		7				
NBS8249	International Finance	10	10			7				

(f) All candidates are required to take the following not for credit module:

<i>Code</i>	<i>Descriptive title</i>	<i>Total Credits</i>	<i>Credits Sem 1</i>	<i>Credits Sem 2</i>	<i>Level</i>	<i>Type</i>	<i>Core for PSRB Accreditation</i>	<i>Core for learning</i>	<i>Mode</i>
NBS8995	Critical Skills for Finance	0	0	0					

These modules will be offered subject to availability. Other modules may be available to the students as approved by the Degree Programme Director and subject to availability and timetabling.

## **2. Assessment methods**

Details of the assessment pattern for each module are explained in the module outline.

## **3. Progress**

Candidates may only proceed to the dissertation where they have passed all the taught modules or failed no more than 20 credits of non-core modules.