

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.