

Academic Year 2024/25

MSc Quantitative Finance and Risk Management

Code: 5173 F

MSc Quantitative Finance and Risk Management (with Study Abroad)

Code: 5488 F (18 months)

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				
NBS8257	Applied Econometrics	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				

- (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. Candidates 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				
NBS8200	Behavioural Finance	10		10		7				
NBS8203	Retail and Investment Banking	10		10		7				
NBS8249	International Finance	10	10			7				
NBS8335	Corporate Finance	10	10			7				
NBS8336	Portfolio Management	10		10		7				
NBS8632	Financial Technology	10	10			7				
NBS8633	Green Finance and Sustainability	10		10		7				
NBS8613*	Numerical Methods and Scientific Programming			20		7				
NBS8614*	Applied Data Science			20		7				

* Candidates that choose either the NBS8613 module or the NBS8614 module need to have strong quantitative background and will require approval from the corresponding module leader.

- (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 outcomes</i>	<i>Mode</i>
NBS8995	Critical Skills for Finance	0	0		7				

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. Semester of Exchange

- a. Candidates who have successfully passed all taught elements of Year 1 at the first or second attempt may take part in a semester of study abroad at one of the School's

exchange partner institutions. Such candidates shall transfer to (5488) MSc Quantitative Finance and Risk Management (with Study Abroad).

- b. Permission to undertake a period of study abroad is subject to the approval of the Degree Programme Director. It is the responsibility of the individual students to make sure they meet the visa requirements of the country in which they plan to undertake a period of study. Travel and study abroad will be guided by the institutional policy and governmental policy at the time.
- c. International students undertaking this option must be aware that the University will withdraw UK student (Tier 4) visas for the time spent overseas.
- d. During the period of study abroad, students are required to take the following 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>Mode</i>
NBS8000	Business School PGT Mobility	0	0	0	7		

3. Assessment Methods

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

4. 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.

5. Degree Title

Upon successful completion of the programme, the degree title awarded will be (5173) MSc Quantitative Finance and Risk Management. Candidates who choose to take part in the Study Abroad shall be transferred onto the 18-month version of the programme and graduate with (5488) MSc Quantitative Finance and Risk Management (with Study Abroad).