

FACULTY OF SCIENCE

DEPARTMENT OF MATHEMATICS AND STATISTICS

MATHEMATICS, STATISTICS AND FINANCE

Bachelor of Science with Honours in Mathematics, Statistics and Finance
Bachelor of Science in Mathematics, Statistics and Finance
Diploma of Higher Education in Mathematical Studies
Certificate of Higher Education in Mathematical Studies

These regulations are to be read in conjunction with [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level.](#)

Mode of Study

1. The programmes are available by full-time study only.

Curriculum

2. All students shall undertake an approved curriculum as follows:

3. First Year

All students shall undertake modules amounting to 120 credits as follows:

Compulsory Modules

Module Code	Module Title	Level	Credits
BF123	Introduction to Finance and Financial Analysis	1	20
MM101	Introduction to Calculus	1	20
MM102	Applications of Calculus	1	20
MM103	Geometry and Algebra with Applications	1	20
MM104	Statistics and Data Presentation	1	20
	Elective Module(s)		20

4. Second Year

All students shall undertake modules amounting to 120 credits as follows:

Compulsory Modules

Module Code	Module Title	Level	Credits
AG215	Business Finance	2	20
AG217	Portfolio Management and Security Analysis	2	20
MM201	Linear Algebra and Differential Equations	2	20

MM202	Advanced Calculus	2	20
MM204	Probability and Statistical Inference	2	20
MM206	Mathematical and Statistical Computing	2	20

5. Third Year

All students shall undertake modules amounting to 120 credits as follows:

Compulsory Modules

Module Code	Module Title	Level	Credits
AG312	Advanced Corporate Finance and Financial Markets	3	20
AG313	Treasury Management and Derivatives	3	20
MM302	Differential Equations	3	20
MM304	Inference and Regression Modelling	3	20

Optional Modules

40 credits chosen by Honours students from List A or another module approved by the Programme Director; and by other students from Lists A and B.

List A

Module Code	Module Title	Level	Credits
MM300	Complex Variables and Integral Transforms	3	20
MM301	Linear Algebra	3	20
MM306	Numerical Analysis	3	20
MM307	Stochastics and Financial Econometrics	3	20

List B

Modules in First and Second Year not previously taken or further Elective Modules.

6. Fourth Year

All students shall undertake modules amounting to 120 credits as follows:

Compulsory Module

Module Code	Module Title	Level	Credits
MM470	Mathematics and Finance*	4	120

*MM470 Mathematics and Finance comprises of MM401 Communicating Mathematics and Statistics (20 credits) or 40490 Project (BSc Finance) (20 credits) or AG436 Finance Dissertation (40 credits); and optional modules chosen so that the curriculum comprises no fewer than 20 credits from Lists A and B and no fewer than 40 credits from List C or another module approved by the Programme Director.

List A

Module Code	Module Title	Level	Credits
MM402	Modelling and Simulation with Applications to Financial Derivatives	4	20
MM404	Statistical Modelling and Analysis	4	20
MM407	Applied Statistics in Society	4	20
MM415	Medical Statistics	4	20

List B

Module Code	Module Title	Level	Credits
MM402	Modelling and Simulation with Applications to Financial Derivatives	4	20
MM403	Applicable Analysis 3	4	20
MM405	Fluids and Waves	4	20
MM406	Finite Element Methods for Boundary Value Problems and Approximation	4	20
MM408	Mathematical Biology and Marine Population Modelling	4	20
MM409	Mathematical Introduction to Networks	4	20
MM411	Elasticity and Complex Materials	4	20
MM412	Optimisation: Theory and Practice	4	20
MM413	Statistical Mechanics	4	20
MM414	Dynamical Models in Epidemiology	4	20

Not all optional modules on this list will be available in each academic year. Please check your programme handbook for confirmation of which optional modules will run.

List C

Module Code	Module Title	Level	Credits
AG428	Asset Pricing	4	20
AG429	Behavioural Finance	4	20

AG430	Corporate Financing	4	20
AG431	Corporate Investment	4	20
AG432	Financial Quantitative Methods	4	20
AG434	International Financial Management	4	20

Not all optional modules on this list will be available in each academic year. Please check your programme handbook for confirmation of which optional modules will run.

Progress

7. In order to progress to the second year of the Honours programme in addition to satisfying the requirements of the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#), a student must also gain a pass in the following modules: MM101 Introduction to Calculus, MM102 Applications of Calculus and BF123 Introduction to Finance and Financial Accounting.
8. In order to progress to the second year of the Bachelors programme in addition to satisfying the requirements of the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#), a student must also gain a pass in the following module: BF123 Introduction to Finance and Financial Accounting.
9. In order to progress to the third year of the Honours programme in addition to satisfying the requirements of the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#), a student must also gain a pass in the following modules: MM201 Linear Algebra and Differential Equations, MM204 Probability and Statistical Inference, AG215 Business Finance and AG217 Portfolio Management and Security Analysis.
10. In order to progress to the third year of the Bachelors programme in addition to satisfying the requirements of the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#), a student must also gain a pass in the following modules: AG215 Business Finance and AG217 Portfolio Management and Security Analysis.
11. In order to progress to the fourth year of the programme the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#) shall apply with at least 120 credits at level 3 including a pass in the following modules: AG312 Advanced Corporate Finance and Financial Markets and AG313 Treasury Management and Derivatives.

Final Assessment and Classification

12. On successful completion of the fourth year, a candidate will be awarded 120 Level 4 credits under the module code MM470.
13. The final classification for the degree of BSc with Honours in Mathematics, Statistics and Finance will normally be based on the first assessed attempt at compulsory and specified optional modules at Levels 3 and 4 taken in the third and fourth years.

Award

14. BSc with Honours: In order to qualify for the award of the degree of BSc with Honours in Mathematics, Statistics and Finance, see [General Academic Regulations –](#)

[Undergraduate, Integrated Master and Professional Graduate Degree Programme Level.](#)

15. BSc: In order to qualify for the award of the degree of BSc in Mathematics, Statistics and Finance, the [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level](#) shall apply and must include BF123 Introduction to Finance and Financial Accounting, AG215 Business Finance, AG217 Portfolio Management and Security Analysis, AG312 Advanced Corporate Finance and Financial Markets and AG313 Treasury Management and Derivatives.
16. Diploma of Higher Education: In order to qualify for the award of a Diploma of Higher Education in Mathematical Studies, see [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level.](#)
17. Certificate of Higher Education: In order to qualify for the award of a Certificate of Higher Education in Mathematical Studies, see [General Academic Regulations – Undergraduate, Integrated Master and Professional Graduate Degree Programme Level.](#)