

Course Title: **Quantitative Methods in Finance**

Course Code: **FINA802**

Descriptor Start Date: **01/01/2021**

POINTS: **15.00**

LEVEL: **8**

PREREQUISITE/S: **None**

COREQUISITE/S: **FINA801**

RESTRICTION/S: **None**

## LEARNING HOURS

Hours may include lectures, tutorials, online forums, laboratories. Refer to your timetable and course information in Canvas for detailed information.

**Total learning hours: 150**

## PRESCRIPTOR

An examination of the various quantitative methods in finance. Topics include: calculus; statistical properties of financial assets; hypothesis testing; regression; optimization and continuous time finance.

## LEARNING OUTCOMES

1. Understand quantitative methods used in finance.
2. Apply quantitative methods used in finance using appropriate software packages.

## CONTENT

Calculus for finance;  
Statistical properties of financial assets;  
Inference and hypothesis testing;  
Regression analysis;  
Optimization;  
Continuous time finance.

## LEARNING & TEACHING STRATEGIES

An appropriate range of strategies that may include lectures, workshops & online learning.

**Disclaimer: Course descriptors may be amended between teaching periods/semesters**

## ASSESSMENT PLAN

Assessment Event	Weighting %	Learning Outcomes
Internal assessment	50.00	-
Final exam	50.00	-

<b>Grade Map</b>	<b>MAP1</b>
	A+ A A- Pass with Distinction
	B+ B B- Pass with Merit
	C+ C C- Pass
	D Fail

**Overall requirement/s to pass the course:**

## LEARNING RESOURCES

Details of all learning resources (including journals, databases, websites etc) are available on Canvas. Required Text(s): If there is a required text, details are available by searching the University Bookshop's website: [www.ubs.co.nz](http://www.ubs.co.nz)

**For further information, contact:** Te Ara Pakihi, Te Ohanga Me Te Ture - Faculty of Business, Economics and Law

**Principal Programme:** AK1060, Master of Business

**Related Programme/s:** AK3712 BBus(Hons), AK3741 PgDipBus, AK3742 PgCertBus

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