



**Swansea University
Prifysgol Abertawe**

**FACULTY OF SCIENCE AND
ENGINEERING**

**UNDERGRADUATE STUDENT
HANDBOOK**

YEAR 3 (FHEQ LEVEL 6)

**MATHEMATICS FOR FINANCE
DEGREE PROGRAMMES**

**SUBJECT SPECIFIC
PART TWO OF TWO
MODULE AND COURSE STRUCTURE
2024-25**

Welcome to the Faculty of Science and Engineering!

Whether you are a new or a returning student, we could not be happier to be on this journey with you.

At Swansea University and in the Faculty of Science and Engineering, we believe in working in partnership with students. We work hard to break down barriers and value the contribution of everyone.

Our goal is an inclusive community where everyone is respected, and everyone's contributions are valued. Always feel free to talk to academic, technical and administrative staff, administrators - I'm sure you will find many friendly helping hands ready to assist you. And make the most of living and working alongside your fellow students.

During your time with us, please learn, create, collaborate, and most of all – enjoy yourself!

Professor David Smith
Pro-Vice-Chancellor and Executive Dean
Faculty of Science and Engineering



Faculty of Science and Engineering	
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DISCLAIMER

The Faculty of Science and Engineering has made all reasonable efforts to ensure that the information contained within this publication is accurate and up-to-date when published but can accept no responsibility for any errors or omissions.

The Faculty of Science and Engineering reserves the right to revise, alter or discontinue degree programmes or modules and to amend regulations and procedures at any time, but every effort will be made to notify interested parties.

It should be noted that not every module listed in this handbook may be available every year, and changes may be made to the details of the modules. You are advised to contact the Faculty of Science and Engineering directly if you require further information.

The 24-25 academic year begins on 23 September 2024

Full term dates can be found [here](#)

DATES OF 24-25 TERMS

23 September 2024 – 13 December 2024

06 January 2025 – 11 April 2025

06 May 2025 – 06 June 2025

SEMESTER 1

23 September 2024 – 27 January 2025

SEMESTER 2

27 January 2025 – 06 June 2025

SUMMER

09 June 2025 – 19 September 2025

IMPORTANT INFORMATION ON ACADEMIC INTEGRITY

Swansea University and the Faculty of Science of Engineering takes any form of **academic misconduct** very seriously. In order to maintain academic integrity and ensure that the quality of an Award from Swansea University is not diminished, it is important to ensure that all students are judged on their ability. No student should have an unfair advantage over another as a result of academic misconduct - whether this is in the form of **Plagiarism, Collusion** or **Commissioning**.

It is important that you are aware of the **guidelines** governing Academic Misconduct within the University/Faculty of Science and Engineering and the possible implications. The Faculty of Science and Engineering will not take intent into consideration and in relation to an allegation of academic misconduct - there can be no defence that the offence was committed unintentionally or accidentally.

Please ensure that you read the University webpages covering the topic – procedural guidance [here](#) and further information [here](#). You should also read the Faculty Part One handbook fully, in particular the pages that concern Academic Misconduct/Academic Integrity.

STUDENT SUPPORT

The **Student Experience and Information Team** are here to support you through your studies and to provide non-judgemental advice and guidance. If you have any questions relating to your academic or personal life you can contact the Team and chat through your support options.

The Team is available for in-person support meetings and can also be contacted via email (studentsupport-scienceengineering@swansea.ac.uk) or phone (**+44 (0) 1792 295514**). You can access their full contact details [here](#).

To visit the Team you can attend either of the following Receptions:

- Reception in the Foyer of Engineering Central, [Bay Campus](#)
- Reception on the first-floor landing of the Wallace Building, [Singleton Park Campus](#)

Standard Reception opening hours are Monday to Friday from 9am to 5pm however, this may vary outside of term time.

The current [FSE Student webpages](#) also contain useful information and links to additional resources:



READING LISTS

Reading lists for each module are available on the course Canvas page and are also accessible via <http://ifindreading.swan.ac.uk/>.

We do not expect you to purchase textbooks, unless it is a specified key text for the course.

THE DIFFERENCE BETWEEN COMPULSORY AND CORE MODULES

Compulsory modules must be **pursued** by a student.

Core modules must not only be **pursued**, but also **passed** before a student can proceed to the next level of study or qualify for an award. Failures in core modules must be redeemed.

Further information can be found under “Modular Terminology” on the following link - <https://myuni.swansea.ac.uk/academic-life/academic-regulations/taught-guidance/essential-info-taught-students/your-programme-explained/>

Year 3 (FHEQ Level 6) 2024/25
Mathematics for Finance
 BSc Mathematics for Finance[G190]
 BSc Mathematics for Finance with a Year Abroad[G191]
 BSc Mathematics for Finance with a Year in Industry[G956]

Compulsory Modules

Semester 1 Modules	Semester 2 Modules
MA-358 Financial Mathematics in Discrete Time 15 Credits Dr I Rodionova	
	MA-350 Dissertation in the Mathematics of Finance 30 Credits Prof G Garkusha
Total 120 Credits	

Optional Modules

Choose exactly 15 credits

MAWXXX modules are for students who wish to study part of their course through the medium of Welsh.

MA-301	Complex Analysis	Dr K Evans	TB1	15
MAW301	Dadansoddi Cymhlyg	Dr K Evans	TB1	15

And

Choose exactly 60 credits

Subject to pre-requisite requirements.

MA-308	Machine Learning	Prof B Lucini	TB2	15
MA-312	Higher Algebra	Dr NY Villamizar	TB2	15
MA-345	Cashflows and Interest Rates	Dr G Liu	TB1	15
MA-346	Assurance and annuity	Dr G Liu	TB2	15
MA-359	Financial Mathematics in Continuous Time	Prof E Lytvynov	TB2	15
MA-364	Markov Processes and Applications	Prof C Yuan	TB1	15
MA-365	Risk and Survival Models	Dr DL Finkelshtein	TB2	15
MA-381	Functional Analysis	Prof E Lytvynov	TB1	15