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MODULE DESCRIPTOR

Module Title

Quantitative Methods For Finance

Reference	BSM004	Version	7
Created	February 2017	SCQF Level	SCQF 11
Approved	June 2013	SCQF Points	15
Amended	May 2017	ECTS Points	7.5

Aims of Module

To provide students with the quantative skills required to effectively analyse financial problems.

Learning Outcomes for Module

On completion of this module, students are expected to be able to:

- 1 Apply and evaluate the key descriptive and mathematical techniques within the context of financial analysis.
- 2 Apply and evaluate statistical inference and hypothesis testing techniques to specific financial problems.
- 3 Apply and evaluate the techniques of regression analysis and time series analysis to financial problems.
- 4 Apply and evaluate principal components and factor analysis within the context of financial analysis.

Indicative Module Content

Present value, future value and interest rate mathematics, data presentation and descriptive statistics, probability distributions and asset returns, statistical inference techniques, ANOVA, MANOVA, regression analysis, basic time series analysis, principal components and factor analysis, limited dependent variable analysis. Throughout the module the students will be given training in, and make extensive use of, DATASTREAM.

Module Delivery

This is a lecture based course supplemented with tutorials/workshops and directed study.

Indicative Student Workload

	Full Time	Part Time
Contact Hours	36	36
Non-Contact Hours	114	114
Placement/Work-Based Learning Experience [Notional] Hours	N/A	N/A
TOTAL	150	150
<i>Actual Placement hours for professional, statutory or regulatory body</i>		

ASSESSMENT PLAN

If a major/minor model is used and box is ticked, % weightings below are indicative only.

Component 1

Type: Examination Weighting: 100% Outcomes Assessed: 1, 2, 3, 4
 Description: Written examination

MODULE PERFORMANCE DESCRIPTOR**Explanatory Text**

The module is assessed by one component: C1 - Examination - 100% weighting. Module Pass Mark = Grade D (40%)

Module Grade	Minimum Requirements to achieve Module Grade:
A	70% or above
B	60% - 69%
C	50% - 59%
D	40% - 49%
E	35% - 39%
F	0% - 34%
NS	Non-submission of work by published deadline or non-attendance for examination

Module Requirements

Prerequisites for Module None in addition to SCQF 11 entry requirement or equivalent.
 Corequisites for module None.
 Precluded Modules None.

INDICATIVE BIBLIOGRAPHY

- 1 BROOKS, C., 2019. *Introductory Econometrics For Finance*. 4th ed. Cambridge University Press.
- 2 OAKSHOTT, L., 2020. *Essential quantitative methods for business management and finance*. 7th ed. Basingstoke: Palgrave Macmillan.
- 3 BOWERMAN, B., DROUGAS, A. M., DUCKWORTH, W. M., et al., 2019. *Business Statistics and Analytics in Practice*. 9th ed. McGraw Hill.
- 4 PALLANT, J., 2020. *SPSS survival manual : a step by step guide to data analysis using IBM SPSS*. 7th ed. Routledge.