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MODULE DESCRIPTOR

Module Title

Quantitative Methods For Finance

Reference	BSM004	Version	8
Created	January 2019	SCQF Level	SCQF 11
Approved	July 2019	SCQF Points	15
Amended	July 2019	ECTS Points	7.5

Aims of Module

To enable students to develop the quantitative skills required to effectively analyse financial problems.

Learning Outcomes for Module

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

1	Analyse the key descriptive statistics within the context of finance.
2	Apply statistical inference and hypothesis testing techniques to specific financial problems.
3	Perform the techniques of regression analysis and time series analysis to financial problems.
4	Interpret principal components and factor analysis result within the context of financial analysis.

Indicative Module Content

Basic financial mathematics; data presentation and descriptive statistics; probability distributions and asset returns; statistical inference techniques; principal components and factor analysis; basic time series analysis; regression analysis; model transformation; use of SPSS software.

Module Delivery

Topics are introduced in lectures and developed in computer laboratories and in tutorials for which students are expected to undertake directed independent learning.

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

Module Ref:	BSM004 v8

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:	Closed book 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.
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.