

Postgraduate Diploma/Master of Science in Financial Mathematics

This program is specially designed for graduates in the private sector as well as in the government at managerial level who wish to build and advance their careers in the most fast changing and challenging field of study.

Objectives:

- To introduce participants new financial world with Options, Futures, Forward, Derivative Market, Hedging etc.
- To fulfill the financial concept knowledge gap of science and engineering graduates
- To fulfill the Statistical / Mathematical theory knowledge gap of the other graduates
- To give the application knowledge of decision making using Statistical / Mathematical theory in the field of finance

This new course is scheduled to commence in March 2011.

This is a two-year part-time degree program. All lectures, practical sessions, presentations, seminars and examinations will be conducted on Saturdays and Sundays.

Eligibility

The following eligibility criteria are used for admission.

Eligibility Requirements:

1. An Honours Bachelor’s degree of the University of Moratuwa **or**
2. Any other relevant special degree approved by the Senate **or**
3. The degree of the Bachelor of Science of a University with Mathematics, Statistics or Computer Science as core subjects, with minimum period of one year experience, as approved by the Senate **or**

4. The professional membership of a professional institution in a relevant field and a minimum of one year experience after obtaining such a membership approved by the Senate.

Course Contents and Highlights

Semester 1

Code	Core Module
MA 5100	Introduction to Statistics (c)
MA 5101	Financial Mathematics Techniques (c)
MA 5102	Operational Research Techniques 1 (c)
MA 5104	Mathematical Methods (o)
MA 5108	Management Information Systems (o)
MA 5115	Corporate Finance (c)

Semester 2

Code	Core Module
MA 5107	Actuarial Statistics (c)
MA 5109	Financial Time Series Analysis & Forecasting (c)
MA 5110	Operational Research Techniques II (c)
MA 5112	Multivariate Analysis & Econometrics (o)
MA 5113	Introduction to Marketing (o)
MA 5116	Economics for Finance (c)
MA 5117	Game Theory (o)

Code	Module
MA 5114	Dissertation (compulsory for M.Sc.)
MA 5118	Research Project (c)

c- Compulsory o- optional

A candidate is eligible for the award of the postgraduate Diploma in Financial Mathematics

with the successful completion of the Two year program with Research Project. The Master of Science degree requires the completion of a Dissertation during the second year.

Course Fee

Application processing fee	Rs. 500.00
First year tuition fee	Rs. 100,000.00
Second year tuition fee	Rs. 50,000.00

In addition, students are expected to pay registration fees, library fees, and examination fees (Rs.4500.00, with refundable library fees Rs. 2500.00)

Payments should be paid by pay-in voucher form the Bank of Ceylon A/C No: 306836 (B0C Katubedda) in favor of the University of Moratuwa or at the Shroff’s counter at the University of Moratuwa before the commencement of the program.

Closing date: 14th February 2011

Application procedure

Application forms and further details can be obtained from the course coordinator by sending the self addressed stamped envelope of size 22.5cmx 10.0cm or manually collect it from the Department office. The completed application should sent to

The Course Coordinator

M.Sc./P.G. Diploma in Financial Mathematics

Department of Mathematics

Faculty of Engineering

University of Moratuwa

Contact Information

Telephone:0112650301/ext 6205

0714483814

Fax: +94112650622

ATTN: AR Dissanayake

E-mail rohand@uom.lk

Achievements:

Our team won the first place in the Financial Analyst Competition ,2009 in Sri Lanka



The team participated in Asia Pacific regional final round of Financial Analyst Competition 2009, in the Philippines.

For Further Information, Contact:

The Coordinator

M.Sc./P.G. Diploma in Financial

Mathematics

Department of Mathematics

Faculty of Engineering

University of Moratuwa

Katubedda

Moratuwa

Email: rohand@uom.lk

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**Department of Mathematics
Faculty of Engineering**

**Masters in Financial Mathematics
2011/2012**

University of Moratuwa

Sri Lanka