

School of Economics and Finance

**FINM 589 PROJECT**

Trimester 1+2, 2009

**COURSE OUTLINE**

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**Coordinator** Leigh Roberts, RH 323, phone 463-5937  
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**Administrator** Suzanne Freear, RH 327, phone 463-5380  
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**Dates**

Trimester 1 starts on Monday 2 March 2009.

**Withdrawal from the course**

Information on withdrawal from the course can be found at  
<http://www.victoria.ac.nz/home/admisenrol/payments/withdrawalsrefunds.aspx>

**Course Content**

An essay on a topic to be chosen by the student, provided the topic is consonant with the objectives of the course, and subject to the approval of the coordinator.

**Course Learning Objectives**

To apply financial mathematics to evolving financial markets in modern economies.

To analyse the application of financial mathematics to financial derivative securities.

To analyse recent developments in risk management, with particular emphasis on financial risk management.

To recognise the potential of, as well as the limitations of, quantitative models and methodologies in dealing with financial risk.

### **Expected Workload**

It is expected that the course will require approximately 300 hours of work.

### **Readings**

The student is responsible for obtaining suitable readings, in which task the coordinator will be available for assistance.

### **Assessment**

- 20% A preliminary report of some 1500-2000 words, due three months after commencement of the course.
- 80% An essay, normally of between 10,000 and 15,000 words.

The topic for the essay may be chosen freely, provided that it is consonant with the course objectives, and is subject to the prior approval of the course coordinator *before* work is started on the essay.

Students need to think out what they expect to achieve in essays, and the sources which they intend to use. All sources must be listed at the end of the essay, and normally all of those sources listed should be available to the markers should they ask for them. It is further expected that all readings listed in the references be cited in the essay; otherwise a note should be made. If the computer gives the number of words, it should be given at the beginning of the essay; and page numbers should be given. Essays should be submitted electronically unless permission is obtained from the coordinator. Further information as to essay requirements is available from the coordinator.

The essay and the preliminary report are expected to be written *entirely* by the student. In cases where there is any doubt in the marker's mind as to whether the report and the essay are entirely the student's own work, the coordinator reserves the right to withhold the grade for the course until the situation has been clarified.

### **Preliminary Report**

The preliminary report is intended to convey to the coordinator the progress made to date towards the successful completion of the essay, and would normally include details of the topic and subject area of the essay, or at least the general field of study from which the topic is to be drawn; details of where literature and other sources of material are to be found; and a general, if possibly vague, idea of where the essay may be heading, in the sense of what conclusions might eventually be drawn.

### **Mandatory course requirements**

In order to pass the course, it is compulsory to submit both the preliminary report and the essay by the due dates; and to obtain at least a passing mark on the essay.

### **Communication**

Communication with the coordinator would normally be via email. It is recommended that the student and coordinator make contact every two or three weeks, although the frequency of contact will naturally depend on the individuals involved and whether or not progress towards the essay completion is satisfactory.

## SUPPLEMENTARY INFORMATION

### Faculty of Commerce and Administration Offices

#### Railway West Wing (RWW) - FCA Student and Academic Services Office

The Faculty's Student and Academic Services Office is located on the ground and first floors of the Railway West Wing. The ground floor counter is the first point of contact for general enquiries and FCA forms. Student Administration Advisers are available to discuss course status and give further advice about FCA qualifications. To check for opening hours call the Student and Academic Services Office on (04) 463 5376.

#### Easterfield (EA) - FCA/Education/Law Kelburn Office

The Kelburn Campus Office for the Faculties of Commerce and Administration, Education and Law is situated in the Easterfield Building on the ground floor (EA 005). This counter is the first point of contact for:

- Duty tutors for student contact and advice.
- Information concerning administrative and academic matters.
- Forms for FCA Student and Academic Services (e.g. application for academic transcripts, requests for degree audit, COP requests).
- Examinations-related information during the examination period.

To check for opening hours call the Student and Academic Services Office on (04) 463 5376.

### General University Policies and Statutes

Students should familiarise themselves with the University's policies and statutes, particularly the Assessment Statute, the Personal Courses of Study Statute, the Statute on Student Conduct and any statutes relating to the particular qualifications being studied; see the Victoria University Calendar or go to <http://www.vuw.ac.nz/policy>.

For information on the following topics, go to the Faculty's website <http://www.vuw.ac.nz/fca>

- Academic Grievances
- Student and Staff Conduct
- Meeting the Needs of Students with Impairments
- Student Support

### Academic Integrity and Plagiarism

Academic integrity is about honesty – put simply it means **no cheating**. All members of the University community are responsible for upholding academic integrity, which means staff and students are expected to behave honestly, fairly and with respect for others at all times.

Plagiarism is a form of cheating which undermines academic integrity. The University defines plagiarism as follows:

*The presentation of the work of another person or other persons as if it were one's own, whether intended or not. This includes published or unpublished work, material on the Internet and the work of other*

*student or staff.*

It is still plagiarism even if you re-structure the material or present it in your own style or words.

*Note: It is however, perfectly acceptable to include the work of others as long as that is acknowledged by appropriate referencing.*

Plagiarism is prohibited at Victoria and is not worth the risk. Any enrolled student found guilty of plagiarism will be subject to disciplinary procedures under the Statute on Student Conduct and may be penalised severely. Consequences of being found guilty of plagiarism can include:

- an oral or written warning
- cancellation of your mark for an assessment or a fail grade for the course
- suspension from the course or the University.

Find out more about plagiarism, and how to avoid it, on the University's website at:  
<http://www.vuw.ac.nz/home/studying/plagiarism.html>.

### **Notice of Turnitin Use**

Student work provided for assessment in this course may be checked for academic integrity by the electronic search engine <http://www.turnitin.com>. Turnitin is an on-line plagiarism prevention tool which identifies material that may have been copied from other sources including the Internet, books, journals, periodicals or the work of other students. Turnitin is used to assist academic staff in detecting misreferencing, misquotation, and the inclusion of unattributed material, which may be forms of cheating or plagiarism. At the discretion of the Head of School, handwritten work may be copy typed by the School and subject to checking by Turnitin. You are strongly advised to check with your tutor or the course coordinator if you are uncertain about how to use and cite material from other sources.

### **Manaaki Pihipihinga Programme**

Manaaki Pihipihinga is an academic mentoring programme for undergraduate Māori and Pacific students in the Faculties of Commerce and Administration, and Humanities and Social Sciences. Sessions are held at the Kelburn and Pipitea Campuses in the Mentoring Rooms, 14 Kelburn Parade (back courtyard), Room 109D, and Room 210, Level 2, Railway West Wing. There is also a Pacific Support Coordinator who assists Pacific students by linking them to the services and support they need while studying at Victoria. Another feature of the programme is a support network for Postgraduate students with links to Postgraduate workshops and activities around Campus.

For further information, or to register with the programme, email [manaaki-pihipihinga-programme@vuw.ac.nz](mailto:manaaki-pihipihinga-programme@vuw.ac.nz) or phone (04) 4636015. To contact the Pacific Support Coordinator, email [pacific-support-coord@vuw.ac.nz](mailto:pacific-support-coord@vuw.ac.nz) or phone (04) 463 5842.