4412 – Master of Applied Finance and Master of Applied Econometrics  
Course Map (Commencing 2015)

Course Requirements

- Students must complete a total of 120 credit points to complete the Master of Applied Finance and Master of Applied Econometrics.
- Students may be eligible for credit to a maximum of 50 percent of the course requirements for previous graduate level studies or up to 40 percent of course requirements for an honours degree in finance or econometrics.
- Credits or exemptions up to a maximum of 24 credit points may be granted for previous bachelor degree level qualification in finance or econometrics.
- Students who enter the course with an undergraduate degree in business or economics or statistics and have achieved at least 65% (or equivalent) in an introductory regression subject (similar to ETF2100/ETC2410) are eligible for credit for up to three units (18 credit points) chosen from units at level 2 and 3 in Section A and Section B below.

Compulsory Units

Students must complete all compulsory common core units:

### Section A

- **ACF5130** Financial statement analysis and business valuation – *Semester 1 & 2*
- **BFF5040** Advanced security analysis – *Semester 1 & 2*
- **BFF5230** Global financial markets – *Semester 1 & 2*
- **BFF5250** Corporate treasury management – *Semester 1 & 2*
- **BFF5270** Funds management – *Semester 1 & 2*
- **BFF5300** Case studies in finance – *Semester 1 & 2 (Prerequisite: BFF5040)*
- **BFF5915** Options, futures and risk management – *Semester 1 & 2*
- **ETC5252** Probability and statistical inference for economics and business – *Semester 2*
- **ETF2100/ETC2410** Introductory econometrics – *Semester 1 & 2*
- **ETC2440 OR** Mathematics for economics and business – *Semester 1*
- **ETF2700** Mathematics for business – *Semester 2*
- **ETF5320/ETC5341** Applied econometrics – *Semester 1*
- **ETF5300** Applied financial econometrics – *Semester 2*
- **ETF5550** Research project (12 points) – *Semester 1 & 2*
- **ETF5930** Financial econometrics – *Semester 1 & 2*

### Section B

Students must complete three units (18 credit points) from the following list, of which at most one unit (6 credit points) can be level 2 or 3 unit.

- **ETF3231 OR** Business forecasting – *Semester 1*
- **ETC2450** Applied forecasting for business and economics – *Semester 1 (Prerequisite: ETC1000)*
- **ETF3500/ETC3500** Survey data analysis – *Semester 2 (Prerequisites: ETF2100 or ETF2121 or MKF2121)*
- **ETF3600** Quantitative models for business research – *not offered in 2015*
- **ETC5340** Principles of econometrics – *Semester 2 (Prerequisites: ETC2410 or ETC3440 or equivalent)*
- **ETC5345** Time series analysis for business and economics – *Semester 2 (Prerequisites: ETC2410 or ETC3440 or equivalent)*
- **ETC5346** Financial econometrics – *Semester 1 (Prerequisite: permission required)*

### Section C

Students must complete one unit (6 credit points) from the following list.

- **ETF5200** Applied time series econometrics – *Semester 1*
- **ETC5410** Bayesian time series econometrics – *Semester 2 (Prerequisites: ETC3400 or ETC5340 or equivalent)*
### Section D

**Students must complete one unit (6 credit points) from the following list**

- BFF5050  
  Global banking institutions and issues – Semester 1 & 2
- BFF5260  
  Money market dealing – Semester 1 & 2 (Prerequisites: BFF5230 or BFF5926)
- BFF5280  
  Institutional asset and liability management – Semester 1 & 2
- BFF5290  
  Advanced derivatives and quantitative finance – no offered in 2015
- BFF5333  
  Project finance – Semester 2 (Prerequisite: BFF5954)
- BFF5380  
  Credit risk modelling – Semester 2 (Prerequisites: BFF5914 or ETF5930)
- BFF5390  
  Advanced financial planning – Semester 1 & 2 (Prerequisite: BFF5913)
- BFF5580  
  Mergers and acquisitions – Semester 2
- BFF5913  
  Financial planning – Semester 1 & 2
- BFF5914  
  Bank lending – Semester 1
- BFF5975  
  Property investment – Semester 2
- ETC5351  
  Modelling in finance and insurance – Semester 1 (Prerequisites: ETC2520 or ETC2440 or equivalent)
- ETC5420  
  Microeconomics – Semester 1 (Prerequisite: ETC3400 or ETC3410 or ETC5340 or ETF3200)
- ETC5440  
  Econometric theory – Semester 1 (Prerequisites: ETC3400 or ETC5340)

### 4412 – Master of Applied Finance and Master of Applied Econometrics

**Recommended Course Progression (Commencing Semester 1, 2015)**

<table>
<thead>
<tr>
<th>Year 1</th>
<th>Semester 1</th>
<th>Section A</th>
<th>BFF5040 Advanced security analysis 6 Pts</th>
<th>Section A</th>
<th>BFF5250 Corporate treasury management 6 Pts</th>
<th>Section A</th>
<th>ETF2100/ETC2410 Introductory econometrics 6 Pts</th>
<th>Section A</th>
<th>ETC2440 Mathematics for economics and business 6 Pts</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Semester 2</td>
<td>Section A</td>
<td>ACF5130 Financial statement analysis and business valuation 6 Pts</td>
<td>Section A</td>
<td>BFF5230 Global financial markets 6 Pts</td>
<td>Section A</td>
<td>ETC5252 Probability and statistical inference for economics and business 6 Pts</td>
<td>Section C (Choice 1) Student choice 6 Pts</td>
<td></td>
</tr>
<tr>
<td>Year 2</td>
<td>Semester 3</td>
<td>Section A</td>
<td>BFF5270 Funds management 6 Pts</td>
<td>Section A</td>
<td>BFF5915 Options, future and risk management 6 Pts</td>
<td>Section A</td>
<td>ETF5320/ETC5341 Applied econometrics 6 Pts</td>
<td>Section A</td>
<td>ETF5930 Financial econometrics 6 Pts</td>
</tr>
<tr>
<td></td>
<td>Semester 4</td>
<td>Section A</td>
<td>BFF5300 Case studies in finance 6 Pts</td>
<td>Section A</td>
<td>ETF5300 Applied financial econometrics 6 Pts</td>
<td>Section B (Choice 1) Student choice 6 Pts</td>
<td>Section B (Choice 2) Student choice 6 Pts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Year 3</td>
<td>Semester 5</td>
<td>Section A</td>
<td>ETF5550 Research project 12 Pts</td>
<td>Section D (Choice 1) Student choice 6 Pts</td>
<td>Section B (Choice 3) Student choice 6 Pts</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**RESPONSIBILITY FOR UNIT CHOICE**

Students are advised that, while the course advisors will endeavour to give every possible assistance and advice concerning unit choice, the onus is on students to ensure that units selected meet degree regulations and requirements.

Students should refer to the University Handbook for further information on course and unit details