Module Definition Form (MDF)

Module code: MOD006671	**Version:** 3 **Date Amended:** 17/Oct/2022

1. Module Title
Quantitative Methods for Banking and Finance

2a. Module Leader
Jing Zhang

2b. School
School of Economics, Finance and Law

2c. Faculty
Faculty of Business and Law

3a. Level
5

3b. Module Type
Standard (fine graded)

4a. Credits
30

4b. Study Hours
300

5. Restrictions

Type	Module Code	Module Name	Condition
Pre-requisites:	None		
Co-requisites:	None		
Courses to which this module is restricted:	BSc (Hons) Banking and Finance, BSc (Hons) Banking and Finance (with placement year), BA (Hons) Business BSc (Hons) Business Management with Finance BSc (Hons) Business Management with Finance (placement and extended)		

LEARNING, TEACHING AND ASSESSMENT INFORMATION

6a. Module Description

This module provides you with rigorous grounding of the essential econometrical skills that are required to solve 21st century banking, finance, economics and business analytics problems. You'll be exposed to the fundamental econometric theories, tools and/or concepts in the context of linear regression setting. To this end, part of the learning process will make use of the Bloomberg terminal and the SPSS software package in parallel with the learning experience to help alleviate, articulate and eliminate theoretical and empirical problem areas.

6b. Outline Content

- Bloomberg Market Concept I: Economic Indicators
- Bloomberg Market Concept II: Currencies
- Bloomberg Market Concept III: Fixed Income
- Bloomberg Market Concept IV: Equities
- Financial Data Analysis I using Excel
- Financial Data Analysis II using SPSS
- Applied Hypothesis Testing using SPSS
- Time Series Regression using SPSS
- Cross Sectional Regression using SPSS
- Applied Multiple Linear Regression using SPSS
- Diagnostic Checks for Linear Models using SPSS

6c. Key Texts/Literature

The reading list to support this module is available at: https://readinglists.aru.ac.uk/

6d. Specialist Learning Resources

Bloomberg Terminal, Microsoft Excel and SPSS statistical software package

7. Learning Outcomes (threshold standards)		
No.	**Type**	**On successful completion of this module the student will be expected to be able to:**
1	Knowledge and Understanding	Develop the statistical and econometrical knowledge in the areas of banking, finance, economics and business analytics;
2	Knowledge and Understanding	Elucidate the various properties of financial and economic data;
3	Intellectual, practical, affective and transferrable skills	Demonstrate applications of the fundamental econometric theories to solve applied problems;
4	Intellectual, practical, affective and transferrable skills	Visualise and analyse problems at hand, synthesise solutions and propose recommendations.

8a. Module Occurrence to which this MDF Refers				
Year	**Occurrence**	**Period**	**Location**	**Mode of Delivery**
2025/6	ZZF	Template For Face To Face Learning Delivery		Face to Face

8b. Learning Activities for the above Module Occurrence			
Learning Activities	**Hours**	**Learning Outcomes**	**Details of Duration, frequency and other comments**
Lectures	0	N/A	N/A
Other teacher managed learning	49	1-4	2 hour Tutor-led Workshop (2 hr x 11 weeks) 2 hour Student-led Workshop (2 hr x 12 weeks) Screencast or equivalent (20 minute maximum) x 10 weeks minimum.
Student managed learning	251	1-4	Learning activities provided and explained on Canvas.
TOTAL:	300		

9. Assessment for the above Module Occurrence					
Assessment No.	**Assessment Method**	**Learning Outcomes**	**Weighting (%)**	**Fine Grade or Pass/Fail**	**Qualifying Mark (%)**
010	Coursework	1-4	100 (%)	Fine Grade	30 (%)
3,000 word coursework consisting of qualitative and quantitative questions on financial time series data using the Bloomberg terminal.					

In order to pass this module, students are required to achieve an overall mark of 40% (for modules at levels 3, 4, 5 and 6) or 50% (for modules at level 7*).

In addition, students are required to:
(a) achieve the qualifying mark for each element of fine graded assessment as specified above
(b) pass any pass/fail elements

[* the pass mark of 50% applies for all module occurrences from the academic year 2024/25 – see Section 3a of this MDF to check the level of the module and Section 8a of this MDF to check the academic year]