

MSC (FINANCIAL AND COMPUTATIONAL MATHEMATICS)

Programme Requirements

Students take **90** credits as follows:

Code	Title	Credits
Part I		
Students take 60 credits as follows – all listed core modules (45 credits) and 15 credits of elective modules:		
<i>Core Modules</i>		
MF6010	Probability Theory in Finance	10
MF6011	Derivatives, Securities, and Option Pricing	5
MF6012	Computational Finance I	5
MF6013	Computational Finance II	5
MF6014	Topics in Financial Mathematics	5
MF6015	Continuous Time Financial Models	5
AM6004	Numerical Methods and Applications	5
CS6322	Optimisation	5
<i>Elective Modules</i> ¹		
Students take modules to the value of 15 credits from the following:		15
AM6007	Scientific Computing with Numerical Examples (10)	
AM6019	Partial Differential Equations (5)	
ST4400	Data Analysis II (5)	
ST6040	Machine Learning and Statistical Analytics I (5)	
ST6042	Machine Learning and Statistical Analytics II (5)	
CS6503	Introduction to Relational Databases (5)	
Part II		
<i>Dissertation</i>		
Students take 30 credits as follows:		
<i>Core Modules</i>		
MF6016	Dissertation in Financial and Computational Mathematics	30
Total Credits		90

¹ Module selection must be approved by the module co-ordinator.