COURSE DETAILS

Course Code: F71FD
Full Course Title: Dissertation
SCQF Level: 11
SCAF Credits: 60
Available as Elective: No

DELIVERY LEVEL

Undergraduate: Yes  Postgraduate Taught: Yes  Postgraduate Research: No

COURSE AIMS

To conduct a sustained piece of work on a single topic in financial mathematics and to write a substantial report which communicates the result of this work to other financial mathematicians.

LEARNING OUTCOMES – SUBJECT MASTERY

On completion of this module the student should:

- be able to access, use and demonstrate an understanding of the appropriate research literature
- have broadened their knowledge of financial mathematics
- Have improved their skills in reading research papers in financial mathematics
- Detailed and critical understanding of a selected recent development in financial mathematics

Demonstrate expertise in applying a variety of financial mathematics techniques in the context of the problem

LEARNING OUTCOMES – PERSONAL ABILITIES

- Demonstrate the ability to learn independently
- Manage time, work to deadlines and prioritise workloads
- conduct a sustained piece of work on a single topic over a period of weeks
- discuss the detail of their project with their supervisor
- perform numerical calculations using a suitable computer language or package as required for the project
- write a well-structured and coherent report on their work in a way which can be easily be understood by their examiners

assess issues with working as part of a team, as required for the project
Students can carry out projects on a variety of topics in Financial Mathematics. The project should take the student beyond the courses they have already been taught and examined in on the MSc.

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