COURSE DETAILS
Course Code: F11HM
Full Course Title: Masters Project
SCQF Level: 11
SCAF Credits: 60
Available as Elective: No

DELIVERY LEVEL
Undergraduate: No
Postgraduate Taught: Yes
Postgraduate Research: No

COURSE AIMS
To conduct a sustained piece of work in the area of quantitative financial and mathematics. To write a substantial report which effectively communicates the results of this work.

LEARNING OUTCOMES – SUBJECT MASTERY

• Deepen detailed knowledge in a particular area of mathematics related to quantitative finance
• Be able to put the work into a broader context
• 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

• Ability to read relevant literature.

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
• assess issues with working as part of a team, as required for the project

SYLLABUS
On completion of this course the student should:

• be able to access, use and demonstrate an understanding of the appropriate research literature
• have broadened their knowledge of quantitative finance and mathematics

• Have improved their skills in reading research papers in relevant areas
• Detailed and critical understanding of a selected recent developments in mathematics related to quantitative finance

LOCATION AND ASSESSMENT METHODS

<table>
<thead>
<tr>
<th>Edi</th>
<th>SBC</th>
<th>Ork</th>
<th>Dub</th>
<th>Malay</th>
<th>IDL</th>
<th>COLL</th>
<th>ALP</th>
<th>OTH</th>
<th>Method</th>
<th>Weight</th>
<th>Exam Mins</th>
<th>Type</th>
<th>Diet</th>
<th>Synoptic Course</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Coursework</td>
<td>100</td>
<td>Assessment</td>
<td>Semester 3</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>