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
Additional Information:

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

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