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