### COURSE DETAILS

<table>
<thead>
<tr>
<th>Course Code:</th>
<th>F71FD</th>
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<tbody>
<tr>
<td>Full Course Title:</td>
<td>Dissertation</td>
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<tr>
<td>SCQF Level:</td>
<td>11</td>
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<tr>
<td>SCAF Credits:</td>
<td>60</td>
</tr>
<tr>
<td>Available as Elective:</td>
<td>No</td>
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### 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
- have 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 understood by their examiners

Assess issues with working as part of a team, as required for the project.
SYLLABUS

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.

COURSE RELATIONSHIPS

N/A

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>
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<th>Weight</th>
<th>Exam Mins</th>
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<tbody>
<tr>
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<td>Coursework</td>
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<td>Assessment</td>
<td>Semester 3</td>
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