F71FD Dissertation

**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

**Additional Information:**

**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

**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

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