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

| COURSE RELATIONSHIPS | N/A |

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