

MSc Maths & Finance Timetable AY2023/24

Spring Term (Mon 8th Jan - Fri 22nd Mar)



	09:00AM	10:00AM	11:00AM	12:00PM	01:00PM	02:00PM	03:00PM	04:00PM	05:00PM	06:00PM
Monday	<p>Deep Learning Exam Examination, 09:00AM-10:30AM, Wk 16, 15/01/2024 Module: MATH70116 - Deep Learning Rooms: HXLY 341; HXLY 342</p>	<p>Fundamentals of Option Pricing Exam Examination, Wk 15, 08/01/2024 Module: MATH70107 - Fundamentals of Option Pricing Rooms: HXLY 341; HXLY 342</p>	<p>Simulation Methods for Finance Lecture, Wks 16-25, 15/01/2024 - 18/03/2024 Module: MATH70113 - Simulation Methods for Finance Rooms: HXLY 311 (Wk 25); HXLY 342 (Wks 16-24)</p>			<p>Rough Paths and Applications to Machine Learning Lecture, Wks 16-25, 15/01/2024 - 18/03/2024 Modules: MATH60138 - Rough Paths and Applications to Machine Learning; MATH70124 - Advanced topics in Data Science: Signatures and Rough Paths in Machine Learning (Wks 21-25); MATH70138 - Rough Paths and Applications to Machine Learning Room: HXLY 139</p>	<p>Advances in Machine Learning Lecture, Wks 16-20, 15/01/2024 - 12/02/2024 Module: MATH70120 - Advances in Machine Learning Room: HXLY 139</p> <p>Numerical Methods in Finance Lecture, Wks 21-25, 19/02/2024 - 18/03/2024 Module: MATH70119 - Numerical Methods in Finance Room: HXLY 139</p>	<p>Stochastic Control in Finance Lecture, Wks 16-20, 15/01/2024 - 12/02/2024 Module: MATH70126 - Stochastic Control in Finance Room: HXLY 139</p> <p>Topics in Derivatives Pricing Lecture, Wks 21-25, 19/02/2024 - 18/03/2024 Module: MATH70121 - Topics in Derivative Pricing Room: HXLY 139</p>		
	<p>Algorithmic and High-Frequency Trading Lecture, Wks 21-25, 20/02/2024 - 19/03/2024 Module: MATH70127 - Algorithmic and High-Frequency Trading Room: HXLY 139</p>	<p>Statistical Methods in Finance Exam Examination, Wk 15, 09/01/2024 Module: MATH70108 - Statistical Methods for Finance Room: -</p> <p>Convex Optimisation Lecture, Wks 16-20, 16/01/2024 - 13/02/2024 Module: MATH70122 - Convex Optimisation Room: HXLY 139</p> <p>Selected Topics in Quantitative Finance Lecture, Wks 21-25, 20/02/2024 - 19/03/2024 Module: MATH70128 - Selected Topics in Quantitative Finance Room: HXLY 139</p>	<p>Portfolio Management Exam Examination, 12:00PM-01:30PM, Wk 16, 16/01/2024 Module: MATH70129 - Portfolio Management Rooms: HXLY 341; HXLY 342</p>			<p>Interest Rate Models Lecture, Wks 16-25, 16/01/2024 - 19/03/2024 Module: MATH70111 - Interest Rate Models Room: HXLY 139</p>				
Tuesday	<p>Market Microstructure Lecture, Wks 16-20, 17/01/2024 - 14/02/2024 Module: MATH70125 - Market Microstructure Room: HXLY 139</p>	<p>Rough Paths and Applications to Machine Learning Lecture, Wks 16-25, 17/01/2024 - 20/03/2024 Modules: MATH60138 - Rough Paths and Applications to Machine Learning; MATH70124 - Advanced topics in Data Science: Signatures and Rough Paths in Machine Learning (Wks 21-25); MATH70138 - Rough Paths and Applications to Machine Learning Room: HXLY 139</p>								
	<p>Simulation Methods for Finance Lecture, Wks 16-25, 18/01/2024 - 21/03/2024 Module: MATH70113 - Simulation Methods for Finance Room: HXLY 139</p>	<p>Stochastic Processes Exam Examination, Wk 15, 11/01/2024 Module: MATH70109 - Stochastic Processes Rooms: HXLY 341; HXLY 342</p>	<p>Convex Optimisation Lecture, Wks 16-20, 18/01/2024 - 15/02/2024 Module: MATH70122 - Convex Optimisation Room: HXLY 139</p>			<p>Computing in Finance Lecture, Wks 16-25, 18/01/2024 - 21/03/2024 Module: MATH70112 - Computing in Finance Room: HXLY 139</p>		<p>Stochastic Control in Finance Lecture, Wks 16-20, 18/01/2024 - 15/02/2024 Module: MATH70126 - Stochastic Control in Finance Room: HXLY 139</p> <p>Topics in Derivatives Pricing Lecture, Wks 21-25, 22/02/2024 - 21/03/2024 Module: MATH70121 - Topics in Derivative Pricing Room: HXLY 139</p>		
Wednesday										
Thursday										

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Thu			<p>Selected Topics in Quantitative Finance Lecture, Wks 21-25, 22/02/2024 - 21/03/2024</p> <p>Module: MATH70128 - Selected Topics in Quantitative Finance Room: HXLY 139</p>							
Friday		<p>Quantitative Risk Management Exam Examination, Wk 15, 12/01/2024</p> <p>Module: MATH70110 - Quantitative Risk Management Rooms: HXLY 341; HXLY 342</p>						<p>Interest Rate Models Lecture, Wks 16-25, 19/01/2024 - 22/03/2024</p> <p>Module: MATH70111 - Interest Rate Models Room: HXLY 139</p>		
		<p>Algorithmic and High-Frequency Trading Lecture, Wks 21-25, 23/02/2024 - 22/03/2024</p> <p>Module: MATH70127 - Algorithmic and High-Frequency Trading Room: HXLY 130</p>		<p>Advances in Machine Learning Lecture, Wks 16-20, 19/01/2024 - 16/02/2024</p> <p>Module: MATH70120 - Advances in Machine Learning Room: HXLY 130</p>						
				<p>Numerical Methods in Finance Lecture, Wks 21-25, 23/02/2024 - 22/03/2024</p> <p>Module: MATH70119 - Numerical Methods in Finance Room: HXLY 130</p>						