

Mathematical and Physical Life Sciences Divisional Board

Approved at the meeting of the Mathematical and Computational Finance Supervisory Committee, held 16th May 2024. Chair's action MPLS Education Committee Trinity Term 2024

Master of Science by Coursework in Mathematical and Computational Finance

Brief note about nature of change: Removal of course schedule (to be published in Course Handbook and on course webpages)

Location of change

In *Examination Regulations 2023-24* [2023-24, Master of Science by Coursework in Mathematical and Computational Finance \(ox.ac.uk\)](#)

Effective date

For all students on course from MT24

For first examination from 2024-25

Detail of change

Amend citation references 1.13 – 1.19 as below:

Schedule

~~^{1.13}Mathematical methods including stochastic analysis, partial differential equations, probability and statistics.~~

~~^{1.14}Mathematical models of financial markets; associated topics in financial economics.~~

~~^{1.15}The numerical solution of ordinary, partial and stochastic differential equations.~~

~~^{1.16}Monte Carlo methods.~~

~~^{1.17}Numerical methods for optimisation.~~

~~^{1.18}Statistical analysis of financial data and machine learning.~~

~~^{1.19}Programming in appropriate languages, and use of relevant packages.~~

1.13 8. Syllabus and examination details will be published each year in the Course Handbook and on the course web pages by the beginning of Michaelmas Full Term in the academic year of the examination.

Explanatory Notes

In order to streamline all PGT Mathematics courses all schedules to be published on the course webpages and Course Handbooks.