

MPLS Divisional Board

**Approved at the meeting of the Supervisory Committee in Hilary Term 2023.
Divisional approval Trinity Term 2023.**

Title of Programme: MSc Mathematical and Computational Finance

Brief note about nature of change:

- 1) Minor change of assessment methodology for project and C++ examinations.
- 2) Correction regarding examinations no longer being organised within the department.

Location of change In *Examination Regulations 2021/2022*

<https://examregs.admin.ox.ac.uk/Regulation?code=mosbcimandcompfina>

Effective date

For students starting from MT 2023, for first examination from 2023-2024.

Detail of change

Amend citation reference 1.5-1.10 as follows (new text underlined, deleted text struck through):

- ^{1.5}(i) Two written examinations, and one ~~take-home project~~ open-book examination, which will cover the Michaelmas Term core courses in mathematical methods, data and numerical analysis, based on the schedule below. ~~The written examinations will be organised within the department.~~
- ^{1.6}(ii) Two written examinations, and one ~~take-home project~~ open-book examination, which will cover the Hilary Term core and optional courses in mathematical methods, data and numerical analysis, based on the schedule below. ~~The written examinations will be organised within the department.~~
- ^{1.7}(iii) Two courses in Financial Computing with C++ which will be assessed by open-book examination. ~~two practical assessments within the Department.~~ The details will be specified in the Course Handbook on the Course Website.
- ^{1.8}(iv) A dissertation of between twenty-five and forty pages on a topic approved by the examiners.
- ^{1.9}More detail on these requirements will be set out each year in the Course Handbook on the Course Website.
- ^{1.10}5. ~~Take-home projects~~ Open-book examinations shall be submitted electronically using the University ~~approved~~ approved online assessment platform. Submission shall be in accordance with both the details given in the Course Handbook on the Course

Website and with the deadlines which the examiners shall determine and notify candidates of.

Explanatory Notes

The current take-home submissions are being changed to open-book online assessments so they can remain at a 2-day duration (rather than being 5 days in-line with requirements for take-home projects). This change has been agreed by the Supervisory Committee. The Committee has also agreed that the C++ examinations be changed to open-book online assessments. Additionally, written examinations are now arranged by Exam Schools, not in the department and so the regulations have been changed to reflect this.