



## A Statement of Provision for PGT Students: M.Sc. in Mathematical and Computational Finance

1. *Who is the Course Director with overall responsibility for students on this course?*

Prof Justin Sirignano

2. *What induction arrangements will be made?*

Two weeks before the start of Michaelmas Term students are provided with a seven-day induction programme. The induction week focuses on introducing students to Python, and to revising some of the required topics in probability, partial differential equations and statistics.

3. *What is the overall length of the course, and for how many weeks are students expected to work in Oxford?*

The course is based around the standard three-term year<sup>1</sup>, but it ends in July. The vacation periods are used intensively. The Christmas and Easter Vacations will be used for preparation for the written examinations. The dissertation is written during Trinity Term.

4. *What is the pattern of lectures, classes, seminars, tutorials and self-directed work for this course?*

Core lecture courses are based on either 16 or 8 lectures and either four or two 1.5-hour classes. Elective courses are based on 8 lectures and two 1.5-hour classes. In addition, students are expected to undertake reading, and work on practical preparation and problem sheets. We would expect that they spend about 10-15 hours per week on each course. The students must take core courses in Michaelmas Term and Hilary Term; they also must take 4 elective courses in Hilary Term and compulsory courses in Financial Computing in Michaelmas and Hilary Term. Trinity Term is taken up by writing a dissertation and taking part in an internship (if desired).

5. *What one-to-one or small group teaching will students on this course receive?*

On core elements of the taught part of the course, students have smaller group teaching in classes, typically no more than 30 students per class. Supervision during the year; and supervision of dissertations are on a one-to-one basis.

6. *Who will take overall responsibility for an individual student's progress and for completing the joint progress report form in each term of the course?*

Responsibility for an individual student's progress is usually taken by the supervisor; the Course Director will also monitor progress of all students on the course. The progress report for each term will be completed by the supervisor.

7. *What workspace will be provided? What IT support/library facilities/experimental facilities will be available?*

Students are required to have their own laptop for this course. The Department has a technical support team to ensure the efficient running of the network and software packages. The network of IT resources and support within the University is extensive, especially the Oxford University Computing Services which provide facilities for graduates and an extensive range of training

<sup>1</sup> At the University of Oxford the three terms are Michaelmas Term (autumn term), Hilary Term (spring term), and Trinity Term (summer term).

programmes. Colleges also provide good IT resources and support officers prepared to train and assist students. Students can download information about the course from the departmental websites.

**8. *What opportunities are provided for students to take part in research seminars or groups? What formal graduate skills training will be provided?***

Students are given details of the research seminar programme and are encouraged to attend events. Practitioner lectures and career events may be arranged throughout the course, where lecturers are senior practitioners in investment banks or hedge funds, and their presentations cover current market trends or 'live' quantitative modelling challenges. These lectures enable students to gain an insight into the industrial applications of the course material. The Department runs most lectures in Latex/pdf for the benefit of all students.

**9. *What are the arrangements for student feedback and for responding to student concerns?***

One student on the MSc will be nominated to become student representative; they will sit on the MSc Supervisory Committee panel and act as a voice for their cohort. Students on this MSc are also eligible to be elected as representatives on the Departmental Consultative Committee for Graduates. Lecturer feedback questionnaires and End of Year Evaluation Forms are circulated to students and the responses considered by the supervisory committee.

**10. *What arrangements for accommodation, meals and social facilities will be made for students on a graduate taught course?***

This question relates mostly to colleges, but the department does provide a common room that can be used by graduate students.

Many colleges will be able to provide students with at least one year's accommodation. Generally speaking, college will provide meals throughout the year, but provision will vary from college to college, especially during vacations, and students will need to familiarise themselves with college's detailed arrangements. In addition, there are usually self-catering facilities available in graduate accommodation. Students will become members of the Middle Common Room, or equivalent, of their college, which is the main social centre for graduates. The MCR provides a common room and usually organises a programme of social events throughout the year. The college will also provide a bar, some computing facilities and a library, and may often have dedicated funds for research (conference and field grants). It also represents the interests of its members to the college through an elected Committee or through elected representatives to College Committees. Again, details will vary from college to college. Graduates are also welcome to participate in all other social and sporting activities of the college. Please see individual college websites for further details about all aspects of college provision.

Graduate students may become members of the University Club in Mansfield Road, and participate in the range of sporting activities provided by the University.

**11. *What arrangements are in place for pastoral and welfare support?***

There are many people within the Department to provide pastoral and welfare support, i.e. the Supervisor, the Course Director and the Head of Academic Administration. If a student does need such support, then we ensure that we communicate with the college so that this can be co-ordinated.

There is an extensive framework of support for graduates within each college. College will allocate students a College Advisor from among its Senior Members, usually in a cognate subject, who will arrange to see them from time to time and whom they may contact for additional advice and support on academic and other matters. In college students may also approach the Tutor for Graduates and/or the Senior Tutor for advice. The Tutor for Graduates is a fellow of the college with particular responsibility for the interests and welfare of graduate students. In some colleges, the Senior Tutor will also have the role of Tutor for Graduates. Each college will also have other named individuals who can offer individual advice.

The University also has a professionally staffed confidential Student Counselling Service, which offers assistance with personal, emotional, social, and academic problems (<https://www.ox.ac.uk/students/welfare/counselling?wssl=1>) and a Careers Service (<http://www.careers.ox.ac.uk/>).

**Revised: August 2023**

---