Michaelmas Term Induction Week (Week -1) Sunday 29th September - Saturday 5 October

	Monday	Tuesday	Wednesday	Thursday	Friday
9:00-10:00	**Student Registration**	**Financial markets and Instruments** Rama Cont **09:00 - 10:30**	**Financial markets and Instruments** Rama Cont **09:00 - 10:30**	**Financial markets and Instruments** Rama Cont **09:00 - 10:30**	**Probability** Jan Obloj **09:00 - 10:30**
10:00-10:30	**Induction Talk** Justin Sirignano **10:00 - 10:30**				
10:30-11:00	**Python** Riaz Ahmad **10.30-12.30**	**Partial Differential Equations** Justin Sirignano **10.30 - 12:00**	**Partial Differential Equations** Justin Sirignano **10.30 - 12:00**	**Statistics** Nazem Khan **10:30 - 12:30**	**Writing Markdown Reports for Python and R** Riaz Ahmad **10:30 - 12:30**
11:00-12:00					
12:00-13:00	**Welcome Lunch** **12:30 to 14:00** **Common Room**	**Lunch 12:30 to 13:30**	**Lunch 12:30 to 13:30**	**Lunch 12:30 to 13:30**	**Lunch 12:30 to 13:30**
13:00-14:00					
14:00-15:00	**Python** Riaz Ahmad **14.00-16.00**	**Python** Riaz Ahmad **13.30- 15.30**	**Probability** Jan Obloj **13.30-15.00**	**Probability** Jan Obloj **13.30-15.30**	**Python** Riaz Ahmad **13.30-15.30**
15:00-16:00			**Statistics** Nazem Khan **15:00 - 17:00**	**Statistics** Nazem Khan **15:30 - 16:30**	**Statistics** Nazem Khan **15:30 - 16:30**
16:00-17:00	**Financial markets and Instruments** Rama Cont **16:00 - 17:00**	**Financial markets and Instruments** Rama Cont **15.30-17.00**			

All lectures for this week will take place at St Anne's College in the Mary Ogilvie Lecture Theatre

MCF Hilary Term Week 1 - 19th January 2026

Wk 1	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00		Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 - L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 - L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 - L3	Decentralised Finance Katia Babbar 10:00 - 11:00 - L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 - L3	Asset Pricing Nazem Khan 11:00 - 13:00 - L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Decentralised Finance Katia Babbar 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00		Interview Preparation 14.00-15.00 - L3			
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 2 - 26th January 2026

Wk 2	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 - L3		Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 - L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 - L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 - L3	Decentralised Finance Katia Babbar 10:00 - 11:00 - L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 - L3	Asset Pricing Nazem Khan 11:00 - 13:00 - L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Decentralised Finance Katia Babbar 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00		Interview Preparation 14.00- 15.00 - L3			
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 3 - 2nd February 2026

Wk 3	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 - L3		Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 - L3	Adv Numerical methods - Christoph Reisinger 9:00 - 11:00 - L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 - L3	Decentralised Finance Katia Babbar 10:00 - 11:00 - L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 - L3	Asset Pricing Nazem Khan 11:00 - 13:00 - L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Decentralised Finance Katia Babbar 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30	Class 1 - Group 1 Stochastic Control Adrien Mathieu 13:30 - 15:00 - L6				
14:00		Class 1 - Group 2 Stochastic Control Adrien Mathieu 14:00 - 15:30 - L3	Class 1 - Group 1 Fixed Income Jonathan Tam 14:00 -15:30 - L3	Class 1 - Group 2 Fixed Income Jonathan Tam 14:00 -15:30 - L1	
14:30					
15:00	Interview Preparation 15.00-16.00 - L2				
15:30			Class 1 - Group 1 Deep Learning Finnley Connellan 15:30 -17:00 - L3	Class 1 - Group 2 Deep Learning Finnley Connellan 15:30 -17:00 - L1	
16:00					
16:30					
17:00					

MCF Hilary Term Week 4 - 9th February 2026

Wk 4	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 - L3		Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 - L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 - L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 - L3	Decentralised Finance Katia Babbar 10:00 - 11:00 - L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 - L3	Asset Pricing Nazem Khan 11:00 - 13:00 - L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Stochastic Control Hanqing Jin 12:00 - 13:00 - L3	Decentralised Finance Katia Babbar 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30	Class 1- Group 1 Quantitative Risk Management Nazem Khan 13:30 - 15:00 - L6				
14:00		Class 1 - MMAT Adrien Mathieu 14:00 -15:30 - L3	Class 1- Group 2 Quantitative Risk Management Nazem Khan 14:00 - 15:30 - L3	Class 1 - Advanced Monte Carlo Methods - Christoph Reisinger 14:00 - 15:30 - L1	Class 1 - Advanced Topics in Computational Finance Christoph Reisinger 14:00 - 15:30 - L3
14:30					
15:00	Interview Preparation 15.00-16.00 - L2				
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 5 - 16th February 2026

Wk 5	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Fixed Income Hanqing Jin 11:00 - 13:00 - L3			Deep Learning Justin Sirignano 11:00 - 12:00 - L3
11:30			Class 1 Decentralised Finance Nazem Khan 11:30 - 13:00 - L3		
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3				Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30	Class 2 - Group 1 Stochastic Control Adrien Mathieu 13:30 - 15:00 - L6			Class 1 - Asset Pricing - Nazem Khan 13:30 -15:00 - L1	
14:00		Class 2 - Group 2 Stochastic Control Adrien Mathieu 14:00 - 15:30 - L3	Class 2 - Group 1 Fixed Income Jonathan Tam 14:00 -15:30 - L3		Class 2 - Group 2 Fixed Income Jonathan Tam 14:00 -15:30 - L3
14:30					
15:00					
15:30			Class 2 - Group 1 Deep Learning Finnley Connellan 15:30 -17:00 - L3	Class 2 - Group 2 Deep Learning Finnley Connellan 15:30 -17:00 - L3	
16:00					
16:30					
17:00					

MCF Hilary Term Week 6 - 23th February 2026

Wk 6	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Fixed Income Hanqing Jin 11:00 - 13:00 - L3	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning to Trade Hans Buehler 11:00 - 13:00 - L3
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30	Class 2 - Group 1 Quantitative Risk Management Nazem Khan 13:30 - 15:00 - L6			Class 1 - Advanced Monte Carlo Methods Christoph Reisinger 13:30 - 15:00 - L1	
14:00		Class 2 - Group 2 Quantitative Risk Management Nazem Khan 14:00 - 15:30 - L3	Class 2 - MMAT Adrien Mathieu 14:00 -15:30 - L3		Class 1 - Advanced Topics in Computational Finance Christoph Reisinger 14:00 - 15:30 - L6
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 7 - 2nd March 2026

Wk 7	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 - L3	C++2 Office Hours	C++2 Office Hours	C++2 Office Hours
09:30					C++2 Office Hours cont./ Class 3 - Group 2 Fixed Income Jonathan Tam 9:30 - 11:00 - L3
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Fixed Income Hanqing Jin 11:00 - 13:00 - L3	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		Deep Learning to Trade Hans Buehler 11:00 - 13:00 - L3
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30				Class 2 - Asset Pricing - Nazem Khan 13:30 -15:00 - L1	
14:00		Class 1 - Advanced Volatility Modelling Christoph Reisinger 14:00 -15:30 - L3	Class 3 - Group 1 Fixed Income Jonathan Tam 14:00 -15:30 - L3		
14:30					
15:00					
15:30		Class 2 Decentralised Finance Nazem Khan 15:30 - 17:00 - L3	Class 3 - Group 1 Deep Learning Finnley Connellan 15:30 -17:00 - L3	Class 3 - Group 2 Deep Learning Finnley Connellan 15:30 -17:00 - L3	
16:00					
16:30					
17:00					

MCF Hilary Term Week 8 - 9th March 2026

Wk 8	Monday	Tuesday	Wednesday	Thursday	Friday
09:00					
09:30					
10:00					**Financial Computing with C++ 2 Examination Week 8 from 9:30am**
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 - L3	Fixed Income Hanqing Jin 11:00 - 13:00 - L3	Deep Learning Justin Sirignano 11:00 - 12:00 - L3		
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 - L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00					
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 9 - 16th March 2026

Wk 9	Monday	Tuesday	Wednesday	Thursday	Friday
09:00					
09:30					
10:00		Class 4 - Group 1 Fixed Income Jonathan Tam 10:00 -11:30 - L5	Class 4 - Group 2 Fixed Income Jonathan Tam 10:00 -11:30 - L3		
10:30					
11:00					
11:30		Class 4 - Group 1 Deep Learning Finnley Connellan 11:30 -13:00 - L5	Class 4 - Group 2 Deep Learning Finnley Connellan 11:30 -13:00 - L3		
12:00					
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00	Counterparty Risk Lecture Antti Vauhkonen 14:00 - 16:00 L5		Class 2 - Advanced Volatility Modelling Christoph Reisinger 14:00 -15:30 - L3	Counterparty Risk Lecture Antti Vauhkonen 14:00 - 16:00 L5	
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					