

Part C / OMMS Timetable Hilary Term 2019

Time	Monday	Tuesday	Wednesday	Thursday	Friday
9.00-10.00			Deep Learning, L2	Deep Learning, L2	
10.00-11.00		Stochastic Volatility (Weeks 1-4), L4, Optimisation (Weeks 5-8), L4		Stochastic Volatility (Weeks 1-4), L4, Optimisation (Weeks 5-8), L4	
11.00-12.00	Stochastic Control, L4 (weeks 1-4)	Asset Pricing (Weeks 1-2), L4. Advanced Monte Carlo Methods (Weeks 3-5), L4, Quantitative Risk Management (Weeks 7-8)	Stochastic Control, L4 (weeks 1-4)	Market Microstructure and Algorithmic Trading (Weeks 1-4), L4	Advanced Numerical Methods (Weeks 1-4), L5
12.00-13.00	Fixed Income and Credit, L4		Fixed Income and Credit, L4		
13.00-14.00					
14.00-15.00				Asset Pricing (Weeks 1-2), L4	
15.00-16.00					
16.00-17.00			Financial Computing with C++ II		Financial Computing with C++ II
17.00-18.00					