

Michaelmas Term Induction Week (Week -1) Sunday 28th September - Saturday 4 October

	Monday	Tuesday	Wednesday	Thursday	Friday
9:00-10:00	Student Registration 9:15 - 10:00	Probability Jan Obloj 09:00 - 10:30	Financial markets and Instruments Rama Cont 09:00 - 10:30		Financial markets and Instruments Rama Cont 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	Python Riaz Ahmad 10.30-12.30	Statistics Nazem Khan 10:30 - 12:30	Statistics Nazem Khan 10:30 - 12:30	Statistics Nazem Khan 10:30 - 12:30
11:00-12:00					
12:00-13:00					
13:00-14:00	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
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	Financial markets and Instruments Rama Cont 13.30-15.00
15:00-16:00			Partial Differential Equations Nazem Khan 15.00-17.00		Partial Differential Equations Nazem Khan 15:00 - 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	Partial Differential Equations Nazem Khan 15:30 - 17:00		

All lectures for this week will take place at Engineering

Michaelmas Term (Week 0) Sunday October 5th - Saturday October 11th

	Monday	Tuesday	Wednesday	Thursday	Friday						
9.00-10.00											
10:00-11:00		Mathematical Institute Inductions 10.00 - 11.30									
11.00-12:00											
12:00 - 13:00		Careers in Quantitative Finance Seminar and Networking Lunch - L3 12:30-14:00									Finance and Management Consultancy Careers Fair Examination Schools 12:00 - 15:00
13:00 - 14:00											
14:00 - 15:00		Career Services Talk - L3									
15:00 - 16:00											
16:00 - 17:00		Industry Internships and MSc Dissertations 16.00 - 17.00 - L3									
17:00 - 18:00		Welcome Drinks Reception South Mezzanine									

Michaelmas Term (Week 1) Sunday 12th October -Saturday 18th October

	Monday	Tuesday	Wednesday	Thursday	Friday
09:00-10:00	Stochastic Calculus Michael Monoyios 09.00-11.00 L3	Financial Derivatives Leandro Sanchez-Betancourt 09.00-11.00 - L3	Interview Preparation 09.00-10.00 - L3		
10:00-11:00			Financial Computing with C++ Greg Gyurko 10.00- 12.00 - L3	Statistics and Financial Data Analysis Blanka Horvath 10.00-12.00 - L3	
11:00-12:00	Numerical Methods Mike Giles 11.00-12.00 - L3	Numerical Methods Mike Giles 11.00-12.00 - L3			
12:00-13:00	Probability Class 12.00-13.00 - L3		Statistics Week 1 Class 12.00-13.00 - L3	Partial Differential Equations Class 12.00-13.00 - L1	
13:00-14:00	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
14:00-15:00					Financial Computing with C++ Class 1 & 2 14.00-16.00 - L2
15:00-16:00			Careers in Quantitative Finance Seminar - L3 15:30 - 17:00		
16:00-17:00				Mathematical and Computational Finance Seminar in Optional for MSc students	

Michaelmas Term (Weeks 2-8)

	Monday	Tuesday	Wednesday	Thursday	Friday
09:00-10:00	Stochastic Calculus Michael Monoyios 09.00-11.00	Financial Derivatives Leandro Sanchez- Betancourt 09.00-11.00 - L3	Interview Preparation 09.00-10.00 - L3		
10:00-11:00			Financial Computing with C++ Greg Gyrko 10.00- 12.00 - L3	Statistics and Financial Data Analysis Blanka Horvath 10.00- 12.00 - L3	Statistics CLASS Weeks 3,5,7 Class 2 10.00-11.30 - L3
11:00-12:00	Numerical Methods Mike Giles 11.00-12.00 - L3	Numerical Methods Mike Giles 11.00-12.00 - L3			
12:00-13:00	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
13:00-14:00	Financial Derivatives CLASS Weeks 3,5,7 Class 1 13.00-14.30 - L6	Financial Derivatives CLASS Weeks 3,5,7 Class 2 13.00-14.30 - L3		Stochastic Calculus CLASS Weeks 3,5,7 Class 1 and 2 13:30 - 15:30	Statistitics CLASS Weeks 3,5,7 Class 1 13.00-14.30 - L6
14:00-15:00			Numerical Methods CLASS Weeks 3,5,7 Class 1 14.30-16.00- L6		Numerical Methods CLASS Weeks 3,5,7 Class 2 14.30-16.00 - L3
15:00-16:00					
16:00-17:00			Careers in Quantitative Finance Seminar - L3 15:30 - 17:00	Mathematical and Computational Finance Seminar - L5 Optional for MSc students	

Michaelmas Term (Week 9)

	Monday	Tuesday	Wednesday	Thursday	Friday
9:00-10:00	Financial Derivatives Week 9 Class 1 09.00 - 10.30 - L3	Financial Derivatives Week 9 Class 2 09.00 - 10.30 - L4			
10:00- 11:00					
11:00-12:00	Numerical Methods Week 9 Class 1 10.30-12.00 - L3	Statistics Week 9 Class 2 10.30-12.00 - L4			
12:00-13:00	LUNCH	LUNCH			
13:00-14:00	Statistics Week 9 Class 1 13.00-14.30 - L3	Numerical Methods Week 9 Class 2 13.00-14.30 - L4			
14:00-15:00					
15:00-16:00	Stochastic Calculus Week 9 Class 1 15.00-17.00 - L3	Financial Computing with C++ Week 9 Class 1 & 2 15.00-17.00 - L3			
16:00-17:00					

