

Michaelmas Term Induction Week (Week -1) Sunday 27th September - Saturday 3 October					
	Monday	Tuesday	Wednesday	Thursday	Friday
9:00-10:00	Student Registration 9:15 - 10:00	Partial Differential Equations Jonathan Tam 09:00 - 10:30	Partial Differential Equations Jonathan Tam 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 Christoph Reisinger 10:00 - 10:30				
10:30-11:00	Partial Differential Equations Jonathan Tam 10:30 - 12:30	Break	Break	Break	Break
11:00-12:00		Statistics Blanka Horvath 11.00-13.00	Statistics Blanka Horvath 11.00-13.00	Python Riaz Ahmad 11.00-13.00	Probability Jan Obloj 11.00-13.00
12:00-13:00					
13:00-14:00	Welcome Lunch 12:30 to 14:00 Common Room	Lunch 13.00-14.00	Lunch 13.00-14.00	Lunch 13.00-14.00	Lunch 13.00-14.00
14:00-15:00	Probability Jan Obloj 14.00-15:30	Statistics Blanka Horvath 14.00-16.00	Probability Jan Obloj 14.00-15:30	Python Riaz Ahmad 14.00-16.00	Financial markets and Instruments Rama Cont 14.00-16.00
15:00-16:00	Break		Break		
16:00-17:00	Financial markets and Instruments Rama Cont 16:00 - 17:00		Financial markets and Instruments Rama Cont 16:00 - 17:00		

All lectures will take place in L3 of the MI.

Michaelmas Term (Week 0) Sunday October 4th - Saturday October 10th

	Monday	Tuesday	Wednesday	Thursday	Friday
9.00-10.00	Careers in Quantitative Finance Day James Harris				
10.00-11.00		Mathematical Institute Inductions 09.30 - 11.00			
11.00-12.00		Python Riaz Ahmad 11.00-13.00 - L1			
12.00 - 13.00					Finance and Management Consultancy Careers Fair Examination Schools 12:00 - 15:00
13.00 - 14.00		Lunch			
14.00 - 15.00		Python Riaz Ahmad 14.00-16.00 - L3			
15.00 - 16.00					
16.00 - 17.00					
17.00 - 18.00		Welcome Drinks Reception South Mezzanine			

Michaelmas Term (Week 1) Sunday 11th October -Saturday 17th 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			
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
12:00-13:00	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
13:00-14:00		Careers in Quant Finance Hold	Interview Preparation Jonatham Tam 13.00-14.00 - L3		Careers in Quant Finance Hold
14:00-15:00	Intro to PDE Week 1 Class 14.00-15.00 - L1		Intro to Probability Week 1 Class 14.00-15.00 - L3		
15:00-16:00				Intro to Statistics Week 1 Class 15.00-16.00 - L3	
			Careers in Quantitative Finance Seminar - L3 15:30 - 17:00		
16:00-17:00				Mathematical and Computational Finance Seminar - L5 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 - L3	Financial Derivatives Leandro Sanchez-Betancourt 09.00-11.00 - 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	Financial Derivatives CLASS Weeks 3,5,7 Class 2 09.30-11.00 - L5
11:00-12:00	Numerical Methods Mike Giles 11.00-12.00 - L3	Numerical Methods Mike Giles 11.00-12.00 - L3			Stochastic Calculus CLASS Weeks 3,5,7 Class 2 11.00-12.30 - L6
12:00-13:00	LUNCH	LUNCH	LUNCH	LUNCH	
13:00-14:00	Financial Computing with C++ Class Weeks 2, 3, 5, 7 Class 1 & 2 13:00-15:00 - L1	Numerical Methods CLASS Weeks 3,5,7 Class 1 13.00-14.30 - L3	Interview Preparation Jonatham Tam 13.00-14.00 - L3	Statistics CLASS Weeks 3,5,7 Class 1 13.00-14.30 - L6	Careers in Quant Finance Hold
14:00-15:00		Financial Derivatives CLASS Weeks 3,5,7 Class 1 14.30-16.00 - L3	Numerical Methods CLASS Weeks 3,5,7 Class 2 14.00-15.30 - L3		Statistics CLASS Weeks 3,5,7 Class 2 14:00 - 15:30 - L6
15:00-16:00			Careers in Quantitative Finance Seminar - L3 15:30 - 17:00	Stochastic Calculus CLASS Weeks 3,5,7 Class 1 14:30 - 16:00 - L6	
16:00-17:00				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 - L3	Financial Computing with C++ Week 9 Class 1 & 2 09.00-11.00 - L6		
10:00- 11:00	Numerical Methods Week 9 Class 1 10.30-12.00 - L3	Numerical Methods Week 9 Class 2 10.30-12.00 - L3			
11:00-12:00	LUNCH	LUNCH			
12:00-13:00	Statistics Week 9 Class 1 13.00-14.30 - L3	Statistics Week 9 Class 2 13.00-14.30 - L3			
13:00-14:00	Break	Break			
14:00-15:00	Stochastic Calculus Week 9 Class 1 15.00-17.00 - L6	Stochastic Calculus Week 9 Class 2 15.00-17.00 - L3			
15:00-16:00					
16:00-17:00					