MSc in Mathematical and Computational Finance
Supervisory Committee
Standing Orders 2026-27

Constitution of the Supervisory Committee

There shall be a Supervisory Committee of the MSc in Mathematical and Computational Finance consisting of:

- Supervisory Committee Chair (Ben Hambly)
- MSc in Mathematical and Computational Finance Course Director (Justin Sirignano)
- External members (usually representatives from industry or a member of other departments) (Hans Buehler)
- Chair of Examiners (Sam Cohen)
- MCF Graduate Admissions (Justin Sirignano)
- Industry Engagement Officer (James Harris)
- One additional member of the Mathematical Institute (Nikolay Nikolov as DGS)
- MCF MSc Student representative (Alexandre Hadji-Thomas)

For 2026-27 with Justin Sirignano in a dual capacity as MCF Course Director and MCF Graduate Admissions Director, the Committee is appointing **Blanka Horvath** as a member of the Committee. This committee shall meet once a term usually in week 4 in addition to conducting business as necessary by email. The committee will elect its members and select a chairman in TT meetings (for the following academic year).

Remit of the Supervisory Committee

The Supervisory Committee is responsible for matters concerning the teaching and examining of the MSc in Mathematical and Computational Finance and the MSc in Mathematical Finance.

Standing orders should be approved annually at the first meeting of the Departmental Committee. Membership of each Supervisory committee should be reported to the Departmental committee. Five-yearly reviews of each taught master's course are considered by the Departmental Committee. Similarly, all resource and funding issues.

The Supervisory Committee reports to the Departmental Graduate Studies Committee on the following issues:

Consideration of examiner reports and responses to external examiner reports; Quality assurance issues (review of course questionnaires and receive feedback from students and the Consultative Committee for Graduate Studies). Approval of formal course documentation. This includes

examination conventions, Handbook, Programme Specifications. Approval of examination regulations.

Course Director
The committee shall appoint a Course Director for the MSc in Mathematical and Computational Finance who will be responsible for ensuring that the programme is set up and the decisions of the committee are carried out. The Course Director shall arrange for the appointment of a supervisor for each candidate.

Schedule of Courses
The committee shall have the power to approve the core lecture courses, special topic lecture courses and other instruction.

Course Documentation
The Committee shall ensure that the Course Handbook, the Programme Specification and the Examination Conventions are reviewed and published annually.

Nomination of Examiners
The committee will usually make a recommendation to the Mathematics Nomination Committee for the nomination of examiners for the M.Sc. in Mathematical and Computational Finance.

The principal contact for nominations/appointments is the Course Administrator (mathcompfin@maths.ox.ac.uk).

The term of office for the Chair shall be one year, which may or may not be renewed at the department's discretion.

There shall be an Examination Board for the MSc in Mathematical and Computational Finance which will consist of five internal examiners. The term of office for internal examiners shall be three years, with a maximum of two consecutive terms on the same board of examiners. In addition, there shall be one external examiner. The term of office for external examiners shall be three years with the possibility of an exceptional extension of one year.

Examiners' Reports
The committee shall receive and consider the internal and external examiners' reports on the MSc in Mathematical and Computational Finance examinations at the Michaelmas Term meeting. A response to the comments made by the external examiner will be forwarded to the Mathematics Graduate Studies Committee.

Admissions Committee
All MCF faculty members will form part of the admissions committee in 2026-27.