MSc in Mathematical and Computational Finance
and MSc in Mathematical Finance

Joint Supervisory Committee
Standing Orders 2021-22

Constitution of the Supervisory Committee

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

- Joint Supervisory Committee Chair (Christoph Reisinger)
- MSc in Mathematical and Computational Finance Course Director (Justin Sirignano)
- MSc in Mathematical Finance Course Director (Christoph Reisinger)
- External members (usually representatives from industry or a member of other departments) (Dan Jones)
- Chair of Examiners (Hanqing Jin)
- MCF Graduate Admissions (Justin Sirignano)
- One additional member of the Mathematical Institute (Marc Lackenby as DGS)
- MCF MSc Student representative (Chris Chia)

For 2021-22 with Justin Sirignano in a dual capacity as MCF Course Director and MCF Graduate Admissions Director, the Committee is appointing Anna Ananova 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 and a Course Director for the MSc in Mathematical Finance who will each be responsible for ensuring that the
respective programme is set up and the decisions of the committee are carried out. The Course Directors 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 and the MSc in Mathematical Finance.

The principal contact for nominations/appointments are the Course Administrators (mathcompfin@maths.ox.ac.uk, mathfin@maths.ox.ac.uk).

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

There shall be a joint Examination Board for the MSc in Mathematical and Computational Finance and the MSc in Mathematical Finance. There shall be four 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 and the MSc in Mathematical Finance at the Hillary Term meeting. A response to the comments made by the external examiner will be forwarded to the Mathematics Graduate Studies Committee.

**Admissions Committee**

The committee shall appoint the members of the admissions committee for the MSc in Mathematical and Computational Finance, which shall consist of up to three members drawn from Mathematical and Computational Finance Faculty, to include the Course Director.