

MCF Hilary Term Week 1 - 20th January 2025

Wk 1	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 L3		Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 L3	Decentralised Finance Katia Babbar 10:00 - 11:00 L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3		Deep Learning Justin Sirignano 11:00 - 12:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 L3	Asset Pricing Nazem Khan 11:00 - 13:00 L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Decentralised Finance Katia Babbar 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00					
14:30					
15:00		CQF Seminar, L3			
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 2 - 27th January 2025

Wk 2	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 L3		Adv Monte Carlo methods Christoph Reisinger 9:00 - 11:00 L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 L3
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 L3	Decentralised Finance Katia Babbar 10:00 - 11:00 L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3		Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 L3		
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Decentralised Finance Katia Babbar 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00					
14:30					
15:00		CQF Seminar, L3			
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 3 - 3rd February 2025

Wk 3	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income Hanqing Jin 9:00 - 11:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 L3			
09:30					
10:00		Quantitative Risk Management Nazem Khan 10:00 - 12:00 L3	Class 1 Decentralised Finance Katia Babbar 10:00 - 11:00 L3		
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3		Deep Learning Justin Sirignano 11:00 - 12:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 L3	Asset Pricing Nazem Khan 11:00 - 13:00 L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Class 1 Decentralised Finance Katia Babbar 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00	Class 1 - Group 1 Stochastic Control Nazem Khan 14:00 - 15:30 L1	Class 1 - Group 2 Stochastic Control Zihan Guo 14:00 - 15:30 L3	Class 1 - Group 1 Fixed Income Blanka Horvath 14:00 -15:30 L3	Class 1 - Group 2 Fixed Income Blanka Horvath 14:00 -15:30 L1	
14:30					
15:00					
15:30			Class 1 - Group 2 Deep Learning Samuel Lam 15:30 -17:00 L3	Class 1 - Group 1 Deep Learning Samuel Lam 15:30 -17:00 L1	
16:00					
16:30					
17:00					

MCF Hilary Term Week 4 - 10th February 2025

Wk 4	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Fixed Income - Hanqing Jin 9:00 - 11:00 L3	Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 9:00 - 10:00 L3	Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 L3	Advanced Monte Carlo Methods Christoph Reisinger 9:00 - 11:00 L3	Advanced Topics in Computational Finance Christoph Reisinger 9:00 - 11:00 L3
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Advanced Topics in Computational Finance Christoph Reisinger 10:00 - 12:00 L3		Market Microstructure and Algorithmic Trading Leandro Sanchez Betancourt 11:00 - 12:00 L3	Asset Pricing Nazem Khan 11:00 - 13:00 L3
11:30					
12:00	Stochastic Control Hanqing Jin 12:00 - 13:00 L3	Stochastic Control Hanqing Jin 12:00 - 13:00 L3			
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00		Class 1 - Advanced Topics in Computational Finance Christoph Reisinger 14:00 - 15:30 L3	Class 1 - Advanced Monte Carlo Methods Christoph Reisinger 14:00 - 15:30 L3	Class 1 - MMAT - Leandro Sanchez Betancourt 14:00 -15:30 L1	Quantitative Risk Management Nazem Khan 14:00 - 16:00 L3
14:30					
15:00					
15:30	Class 1- Group 2 Quantitative Risk Management Nazem Khan 15:30 - 17:00 L1	Class 1- Group 1 Quantitative Risk Management Nazem Khan 15:30 - 17:00 L3	Deep Learning Justin Sirignano 15:30 - 16:30 L3		
16:00					
16:30					
17:00					

MCF Hilary Term Week 5 - 17th February 2025

Wk 5	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Fixed Income Hanqing Jin 11:00 - 13:00 L3	Deep Learning Justin Sirignano 11:00 - 12:00 L3		Asset Pricing Nazem Khan 11:00 - 13:00 L3
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3			Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3	
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00	Class 2 - Group 1 Stochastic Control Nazem Khan 14:00 - 15:30 L1	Class 2 - Group 2 Stochastic Control Zihan Guo 14:00 - 15:30 L3	Class 2 - Group 1 Fixed Income Blanka Horvath 14:00 -15:30 L3	Class 2 - Group 2 Fixed Income Blanka Horvath 14:00 -15:30 L1	Class 2 - Group 1 Quantitative Risk Management Nazem Khan 14:00 - 15:30 L3
14:30					
15:00					
15:30	Class 1 - Asset Pricing - Nazem Khan 15:30 -17:00 L1		Class 2 - Group 2 Deep Learning Samuel Lam 15:30 -17:00 L3	Class 2 - Group 1 Deep Learning Samuel Lam 15:30 -17:00 L1	Class 2 - Group 2 Quantitative Risk Management - Nazem Khan 15:30 - 17:00 L3
16:00					
16:30					
17:00					

MCF Hilary Term Week 6 - 24th February 2025

Wk 6	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Fixed Income Hanqing Jin 11:00 - 13:00 L3	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Decentralised Finance Katia Babbar 11:00 - 13:00 L3	Decentralised Finance Katia Babbar 11:00 - 13:00 L3
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00			Class 2 - Adv Monte Carlo Methods Christoph Reisinger 14:00 - 15:30 L3	Class 2 - MMAT Leandro Sanchez Betancourt 14:00 -15:30 L1	
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 7 - 3rd March 2025

Wk 7	Monday	Tuesday	Wednesday	Thursday	Friday
09:00	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3	Financial Computing with C++ 2 Dmitry Kramkov 9:00 - 11:00 L3			
09:30					
10:00					
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Fixed Income Hanqing Jin 11:00 - 13:00 L3	Deep Learning Justin Sirignano 11:00 - 12:00 L3		Class 2 - Decentralised Finance Katia Babbar 11:00 - 12:30 L3
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00		Class 1 - Advanced Volatility Modelling Christoph Reisinger 14:00 -15:30 L3	Class 3 - Group 1 Fixed Income Blanka Horvath 14:00 -15:30 L3	Class 3 - Group 2 Fixed Income Blanka Horvath 14:00 -15:30 L1	
14:30					
15:00					
15:30			Class 3 - Group 2 Deep Learning Samuel Lam 15:30 -17:00 L3	Class 3 - Group 1 Deep Learning Samuel Lam 15:30 -17:00 L1	
16:00					
16:30					
17:00					

MCF Hilary Term Week 8 - 10th March 2025

Wk 8	Monday	Tuesday	Wednesday	Thursday	Friday
09:00					
09:30					
10:00					Financial Computing with C++ 2 Examination Week 8 from 9:30am
10:30					
11:00	Deep Learning Justin Sirignano 11:00 - 12:00 L3	Fixed Income Hangqing Jin 11:00 - 13:00 L3	Deep Learning Justin Sirignano 11:00 - 12:00 L3		
11:30					
12:00	Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		Advanced Volatility Modelling Christoph Reisinger 12:00 - 13:00 L3		
12:30					
13:00	Lunch	Lunch	Lunch	Lunch	Lunch
13:30					
14:00	Class 2 - Asset Pricing Nazem Khan 14:00 - 15:30 L1				
14:30					
15:00					
15:30					
16:00					
16:30					
17:00					

MCF Hilary Term Week 9 - 17th March 2025

Wk 9	Monday	Tuesday	Wednesday	Thursday	Friday	
09:00						
09:30						
10:00		Class 4 - Group 1 Fixed Income Blanka Horvath 10:00 -11:30 L3	Class 4 - Group 2 Fixed Income Blanka Horvath 10:00 -11:30 L3			
10:30						
11:00						
11:30		Class 4 - Group 2 Deep Learning Samuel Lam 11:30 -13:00 L3	Class 4 - Group 1 Deep Learning Samuel Lam 11:30 -13:00 L3	Class 2 - Advanced Topics in Computational Finance Christoph Reisinger 11:30 - 13:00 L5		
12:00						
12:30						
13:00	Lunch	End of Term Pizza Party (Optional) 13:00 - 14:30 Common Room	Lunch	Lunch	Lunch	
13:30						
14:00	Counterparty Risk Lecture Antti Vauhkonen 14:00 - 16:00 L5			Class 2 - Advanced Volatility Modelling Christoph Reisinger 14:00 -15:30 L3	Counterparty Risk Lecture Antti Vauhkonen 14:00 - 16:00 L5	
14:30						
15:00						
15:30						
16:00						
16:30						
17:00						

