Duration: 12 months full-time (MSc); 24 months part-time (MSc)

Content: Candidates must take the following compulsory courses:

Stage 1

CS5076 Introduction to Programming (15 credit points)
CS5097 Database Systems and Big Data (15 credit points)

MX5012 Discrete Time Models (15 credit points)
MX5519 Continuous Time Models (15 credit points)

Stage 2

All of the courses for Stage 1 plus:

BU551V Applied Econometrics (15 credit points)

BU551W Advances in Machine Learning in Finance (15 credit points)

BU551X Financial Crime and Cyber Security (15 credit points)

Plus ONE option:

BU5565 Empirical Methods in Finance Research (15 credit points)

BU5526 Portfolio Analysis (15 credit points)

BU5575 Financial Analysis and Markets (15 credit points

Stage 3:

All of the courses for Stage 1 and 2 plus:

Plus ONE option:

BU5565 Empirical Methods in Finance Research (15 credit points)

BU5526 Portfolio Analysis (15 credit points)

BU5575 Financial Analysis and Markets (15 credit points)

MX5903 Financial Mathematics Dissertation (60 credit points)

Assessment:

By course work, group work, presentations, by written examination or by a combination of those, as prescribed for each course.