COURSE SPECIFICATION FORM

for new course proposals and course amendments

Department/School:	**Mathematics**	**Academic Session:**	**2020-21**
Course Title:	Financial Mathematics II	**Course Value:** (UG courses = unit value, PG courses = notional learning hours)	200 h
Course Code:	MT5448	**Course JACS Code:** (Please contact Data Management for advice)	G100
Availability: (Please state which teaching terms)	Term 2	**Status:**	Optional Condonable
Pre-requisites:	An undergraduate course in financial mathematics	**Co-requisites:**	-
Co-ordinator:	-		
Course Staff:	-		
Learning Objectives:	This module continues the study of financial mathematics begun in MT3470. In this module you will develop a further understanding of the role of mathematics in securities markets.		
Learning Outcomes:	Upon completing the module, the student should be able to demonstrate an understanding of matrix representations such as the Jordan canonical form or the rational canonical form, and should understand their importance in mathematics. The student will be able to demonstrate a breadth of understanding appropriate for an M-level course and demonstrate independent learning skills.		
Teaching & Learning Methods:	30 hours of lectures. 170 hours of private study, including work on problem sheets and examination preparation. This may include discussions with the course leader if the student wishes.		
Key Bibliography:	Paul Wilmott Introduces Quantitative Finance – P Wilmott (Wiley 2007) Library reference 332.632 WIL Analysis of Financial Time Series – R S Tsay (Wiley 2005) Library reference 330.0151 TSA		
Formative Assessment & Feedback:	Formative assessment in the form of 8 problem sheets. The students will receive feedback as written comments on their attempts.		
Summative Assessment:	**Exam:** A two hour written exam: 75%. **Coursework:** Miniproject: 10% Set exercises: 15%.		