



July 2016

Dear Student,

It is my pleasure to welcome you to the MSc in Financial Mathematics and to the Department of Mathematics. We look forward to meeting you in September. The purpose of this letter and the documents included in this pack is to give you some information on courses in the 2016/7 academic session and to provide you with advice on what is required of you when you arrive at the LSE.

***School Registration***  
**Friday 2nd September**

You must register in advance of the pre-session course. Registration will take place on Friday 2nd September in the Hong Kong Theatre on the Ground Floor of Clement House from 12.00 to 13.00. Further details about registering at the School can be found at the following links:

<http://www.lse.ac.uk/intranet/students/registrationTimetablesAssessment/Registration/Programme/Newstudents/Graduate/home.aspx> and  
<http://www.lse.ac.uk/intranet/students/registrationTimetablesAssessment/Registration/Programme/Newstudents/Graduate/Pre-Sessional-Taught-Masters.pdf>

***Welcome Meeting***  
**Monday 5th September**

The Department will hold its official Welcome Meeting for all MSc in Financial Mathematics students on Monday 5th September, 16.30 to 17.30 in Room CLM 6.02 (Clement House). There will also be a Welcome Reception on Wednesday 21 September at 17.00 in the Bean Counter, Basement of 32 Lincoln's Inn Fields.

***Pre-session Course (MA400) (compulsory)***  
**Monday 5<sup>th</sup> September to Friday 16<sup>th</sup> September**

The MSc in Financial Mathematics starts with a pre-session course that **must** be attended by all students on the degree. The teaching on the pre-session begins on Monday 5<sup>th</sup> September and the course runs for two weeks until Friday 16<sup>th</sup> September. There will be a two hour examination covering the material studied in the pre-session course on Wednesday 21<sup>st</sup> September (this is not a formal examination; you will receive a mark but it is not formally recorded and will not appear on your transcript, or affect your classification. It is intended to provide students with feedback on how well they have understood the material covered). The pre-session course forms a vital part of the degree and it is *essential* that you are able to commit fully to the two weeks of teaching. In order for you to benefit from the course, this period should *not* be viewed as a time to arrange any other details of your study such as accommodation. The week following the pre-session will provide a chance to immerse yourself in the wider aspects of your time at LSE. You can find an outline of the pre-session timetable in this pack.



### ***Preliminary Reading and Exercises***

We recommend that, prior to your arrival at our programme, you familiarise yourself with the basic elements of programming with the C language. The textbooks we use are D.M. Capper, *Introducing C++ for Scientists, Engineers and Mathematicians*, Springer; B. Stroustrup, *The C++ Programming Language*, Addison Wesley; M. J. Capiński, T. Zastawniak, *Numerical Methods in Finance with C++*, Cambridge University Press; M. S. Joshi, *C++ Design Patterns and Derivatives Pricing*, Cambridge University Press;

Those who are already familiar with parts of C++ can start reading the book by B. Stroustrup, all others should start with the first chapters in the book by Capper.

We attach some lecture notes and exercises that you may wish to try before the Pre-session course. They will provide some insight to the kind of material you will cover during the course. The solutions will be given to you when you join in September.

### ***School Welcome Events***

**Monday 19<sup>th</sup> September - Friday 23<sup>rd</sup> September**

There are a number of welcome activities organised by the School following the pre-session from Monday 19<sup>th</sup> September - Friday 23<sup>rd</sup> September, which you are expected to attend. You can find detailed information about these events on the School's '[Early Arrivals](#)' and your '[First Weeks](#)' websites:

<http://www.lse.ac.uk/intranet/students/yourFirstWeeks/earlyarrivals.aspx> and  
<http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx>

### ***Financial Mathematics MSc Courses***

Within this pack you will find a list of courses that are compulsory on the degree as well as other courses available to the Financial Mathematics MSc students. We have also included more detailed guides with reading lists for these courses.

*All the information contained within this pack, along with all the important dates that you should be aware of will be made available on our Departmental website over the coming weeks at: [http://www2.lse.ac.uk/Maths/Degrees/New\\_Arrivals\\_MSc\\_FM.aspx](http://www2.lse.ac.uk/Maths/Degrees/New_Arrivals_MSc_FM.aspx) and [http://www.lse.ac.uk/maths/Courses/Offer\\_Holders.aspx](http://www.lse.ac.uk/maths/Courses/Offer_Holders.aspx)*

If you have any further questions for us over the summer, please contact:

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Please note that LSE staff may be on vacation during parts of the summer.



Once again, we are looking forward to meeting you in September.

Yours sincerely

Dr Arne Lokka  
MSc Programme Director  
Mathematics Department

**Documents enclosed:**

Pre-sessional timetable  
Course Guides  
Provisional Term Timetable Outline  
Programme Regulations  
Lecture Notes and Exercises  
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