



# Mathematics

July 2019

Dear Offer Holder,

It is my pleasure to welcome you to the MSc in Financial Mathematics programme 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 2019/20 academic session and to provide you with advice on what is required of you when you arrive at the LSE.

## School Registration

**Friday 6<sup>th</sup> September, 12.00-12.30, Student Services Centre Atrium (SSC)** (moved from Hong Kong Theatre venue)

You must register in advance of the pre-session course. Registration will take place on *Friday 6<sup>th</sup> September in the Student Services Centre Atrium in the Main School Building, Houghton Street at 12.00noon*. Further details about registering at the School can be found on page 51 of the [offer pack](#) sent to you by Graduate Admissions with the original offer. Information can also be found on the Graduate Admissions website page at the following link: <http://www.lse.ac.uk/intranet/students/registrationTimetablesAssessment/Registration/Programme/Newstudents/Graduate/home.aspx>

## Pre-session Course (MA400) (compulsory)

**Monday 9<sup>th</sup> September - Friday 20<sup>th</sup> September, 11.00am, Room CLM 5.02**

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 9<sup>th</sup> September and the course runs for *two weeks* until Friday 20<sup>th</sup> September. There will be a two hour examination covering the material studied in the pre-session course on *Wednesday 25<sup>th</sup> September at 11.00am* (this is not a formal examination; you will receive a mark, but it will not appear on your transcript, or affect your classification. It is intended as a tool to provide you with feedback on how well you 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

If you want to do preliminary reading as preparation for the pre-session we can recommend the following: Shreve, *Stochastic Calculus for Finance II Continuous-Time Models*, Springer; and D. Williams, *Probability with Martingales*, Cambridge University Press.

You may also wish to 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.

### **Orientation Meeting**

**Monday 9th September, 16.30-18.00, Room CLM 5.02**

The Department will hold its official Orientation Meeting for all MSc in Financial Mathematics students on Monday 9th September, 16.30 to 18.00 in Room CLM 5.02 (Clement House). Refreshments will be provided.

### **School Welcome Presentation**

**Friday 13<sup>th</sup> September, 14.30-16.00**

The School's Welcome Presentation will be held on Friday 13<sup>th</sup> September at 14.30 to 16.00 in the Theatre. This presentation is compulsory because it will cover key information about your time at the LSE including details about the support available to you during your studies. This presentation is different to the orientation session held within the department and so you should attend both sessions.

### **Careers Talk**

**Monday 16<sup>th</sup> September, 10.00-11.00, Room CLM 5.02**

A representative from the Careers Office will give an introductory talk about their services and the support they can offer students.

### **Welcome Reception**

**Wednesday 25th September, 13.30-15.30, Kinta Alley, 32 Lincoln's Inn Fields**

There will be a Departmental Welcome Reception on Wednesday 25th September at 13.30 to 15.30 in the Kinta Alley, Basement of 32 Lincoln's Inn Fields.

### **Early Arrivals**

The School offers a number of events for students arriving before Welcome Week. Details can be found on the School's '[Early Arrivals](http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx)' page at the following link; <http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx>

### **School Welcome Events**

**Monday 23<sup>rd</sup> September - Friday 27th September**

There are a number of welcome activities organised by the School following the pre-session, some of which you are expected to attend. You can find detailed information about these events on the School's '[First Weeks](http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx?from_serp=1)' web page at the following link: [http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx?from\\_serp=1](http://www.lse.ac.uk/intranet/students/yourFirstWeeks/home.aspx?from_serp=1)

### **Financial Mathematics 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.

## Facebook Group

A MSc Financial Mathematics 2019/20 [Facebook](https://www.facebook.com/groups/2353336761576631/#) group has been set up so that you can connect with your fellow offer holders before you arrive. Please see the following link:  
<https://www.facebook.com/groups/2353336761576631/#>

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://www.lse.ac.uk/maths/Courses/Offer\\_Holders.aspx](http://www.lse.ac.uk/maths/Courses/Offer_Holders.aspx)

## Student Hub

The [Student Hub](https://studenthub.lse.ac.uk/) is LSE's app, designed to help you navigate your day-to-day life at LSE. You can download the Student Hub from 15 August to start connecting with your department and course mates, and get information to help you familiarise yourself with everything that LSE has to offer. Download the Student Hub app on iOS or Android, or access the web app at <https://studenthub.lse.ac.uk/> (from 15/8/19)

Please note queries relating to conditions of your offer, CAS numbers, visas, submission of transcripts, IELTS and any other required documentation should be sent to Graduate Admissions. Information can also be found in the Graduate Admissions [offer pack](#).

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

Rebecca Batey, MSc Programmes Manager, Department of Mathematics

Email: [r.batey@lse.ac.uk](mailto:r.batey@lse.ac.uk) or [maths.info@lse.ac.uk](mailto:maths.info@lse.ac.uk)

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

Yours

Dr Arne Lokka  
MSc Financial Mathematics Programme Director  
Department of Mathematics

Documents enclosed:  
MA400 Pre-sessional Timetable  
Course Guides  
Provisional Term Timetable Outline  
Programme Regulations  
Map

*Please note this email is being sent to all those who, according to our records, hold a conditional or unconditional offer for this programme. This email in itself does not constitute an offer. If you have any queries about your offer please contact the [Graduate Admissions Office](#)*