

Dear incoming MSc Financial Mathematics student

We are looking forward to you joining us shortly and wish to send you some information about the compulsory online MA400 pre-sessional course starting Monday 7th September and registration requirements to access the course information.

[MA400 Pre-sessional course September Introductory Course \(Financial Mathematics and Quantitative Methods for Risk Management\)](#)

The pre-sessional course forms a vital part of the degree and it is *essential* that you complete it.

The course teacher is: **Dr Christoph Czichowsky**.

Teaching for the pre-sessional course will be a mix of pre-recorded lectures and live online teaching

Dates of the pre-sessional

- Monday 7th September to Friday 18th September

Pre-recorded lecture

There will be pre-recorded lecture videos available on our [Moodle](#) MA400 Mathematics course page *from* Monday 7th September.

Live online teaching and Q&A sessions (by zoom)

Online teaching and Q&A sessions will take place:

- Tuesday, Wednesday, Thursday and Friday over the two week period

at the following times (you can attend either the morning or afternoon session):

- 10.00 -11.00 BST and
- 15.00 -16.00 BST

During the Q&A sessions you will be able to raise questions regarding the course material, lecture videos and homework sets.

Lecture notes and homework sets will be made available on Moodle.

Exam

An informal online exam will take place on:

- **Wednesday 23 September**

It is a two-hour exam and will be available on Moodle. It will cover the material studied in the pre-session course. The exam result will not appear on your transcript or affect your classification grade. This exam is intended as a tool to help you by providing feedback on how well you have understood the material covered over the two weeks.

Online registration

You will be able to register for the MSc Financial Mathematics degree online from the week commencing 17th August 2020. You will receive an email with guidance on how to log on and register, *please await this email from the School's Student Services Team*.

At the end of the online registration process, you will be directed to activate your student IT account and setup your LSE email account. Once you have completed online registration and setup your accounts, you will have full access to all online teaching and learning resources.

You must complete online registration by 4th September 2020 to join the MA400 Pre-session Course and access the course materials. If you foresee that you will not be able to register by this date and require permission for late registration please contact maths.info@lse.ac.uk

On-Campus Enrolment

LSE has outlined its plans for the next academic session in 2020/2021.

Your designated on-campus enrolment opening time and location details will appear here: <https://info.lse.ac.uk/current-students/your-first-weeks/registration/post-graduates>.

Preliminary Reading

You are not required to do any preliminary reading or preparation before the pre-session but if you would like an indication of the subject areas covered you may wish to look at some lectures notes found [here](#). We can also recommend the following books: Shreve, Stochastic Calculus for Finance II Continuous-Time Models, Springer; and D. Williams, Probability with Martingales, Cambridge University Press.

Orientation Welcome Talk

- Monday 14th September, 14.00(BST)

The Department will hold its Orientation Meeting online for all MSc in Financial Mathematics students on Monday 14th September, 14.00 (BST) via zoom (invitation to follow). The Programme Director will provide information about the programme and department and there will be an opportunity for a Q&A session at the end of the meeting."

Facebook Group

A [Facebook](#) group has been set up so that you can connect with your fellow MSc Financial Mathematics 2020/21 offer holders before you arrive. Please see [here](#).

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](#).

We are looking forward to welcoming all of our students on campus from 21st September for departmental 'Welcome talks and Activities'. These will take place online as well. Further information will be sent shortly

Kind regards

Rebecca Batey

MSc Programmes Manager

Department of Mathematics