



Department of
Mathematics

Dear Incoming student

It is a great pleasure to welcome you to the MSc in Financial Mathematics programme and we look forward to meeting you soon. Please find below some preliminary information and advice on what you need to do when you join the LSE. This information will also be added to our departmental Offer Holder and New Arrivals website page over the next few weeks [here](#)

All times below are London time (BST) and the locations of buildings can be found on [Campus Map](#).

Pre-sessional Course (MA400) (compulsory)

Monday 7 September - Friday 18 September, 11.00-16.00

Location: Room CLM 5.02 (Clement House, Aldwych)

The MSc in Financial Mathematics starts with an in-person pre-sessional course that **must** be attended by all students on the degree. The teaching on the pre-sessional begins on Monday 7 September and the course runs for *two weeks* until Friday 18 September. The pre-sessional course forms a vital part of the degree and it is essential that you fully commit to the two weeks of teaching. Therefore, these two weeks should not be viewed as a time to arrive later or arrange any other details of your study such as accommodation. You can find an outline of the pre-sessional timetable [here](#).

There will be a take home mock exam covering the material studied in the pre-sessional course available from 12.00 (noon) on Tuesday 22 September and finishing at 11.59am on Wednesday 23 September. The expected effort for the mock exam is two hours. 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 an indicator of how well you have managed the material covered in the pre-sessional and to provide you with useful feedback and enhance your learning experience on the programme.

Preliminary Reading

You are not required to do any preliminary reading or preparation before the pre-sessional course, but if you would like an indication of the subject areas covered you can look at the lectures notes and exercises on the departmental Offer Holder and New Arrivals [page](#).

We also recommend the following books:

- *Shreve, Stochastic Calculus for Finance II Continuous-Time Models, Springer.*
- *D. Williams, Probability with Martingales, Cambridge University Press.* (It also contains more advanced material.)

Department Welcome Meeting

Monday 21 September 2026 – 13.00-15.00

Location: Room CBG 1.06 (Centre Building, Houghton Street)

The Department will hold its official Welcome Meeting for all MSc in Financial Mathematics students on Monday 21 September at 13.00 in room CBG 1.06. This will be an introduction to the programme and Department, followed by a Q&A session.

Welcome Reception

Wednesday 23 September at 12.30-14.30

Location: Room MAR 8.01 (Marshall Building, 44 Lincoln's Inn Fields)

The Departmental Welcome Reception for all our MSc students and staff will be held on Wednesday 23 September at 12.30pm in room MAR 8.01. Drinks and light refreshments will be provided.

School Enrolment

<https://welcome.lse.ac.uk/my-lse/registration>

Enrolment at the LSE will be in two-stages: Online pre-enrolment and in-person enrolment.

Online Pre-enrolment

You will receive an email notification from the School's Enrolment Team when it is time to pre-enrol online for the MSc Financial Mathematics programme. As part of the online pre-enrolment process, you will activate your LSE network and email accounts. Once you have completed online enrolment and setup your accounts, you will have full access to all online teaching and learning resources.

In-person Enrolment

In-person enrolment for the MSc Financial Mathematics programme will take place on **Friday 4 September at 11.30am in the Student Services Centre (SSC) Atrium**, Houghton Street. Please note, you must [pre-enrol](#) online *before* you can campus enrol. Information about enrolment and what to take with you can be found [here](#)

Teaching

Lectures start in Week 1 of Autumn Term (AT), which is the week beginning **Monday 28 September**. All lectures will be in-person. Seminars and classes will be in-person and start in Week 2 (Monday 5 October).

Financial Mathematics Courses

The current 2025/6 degree regulations listing the compulsory and optional courses available can be found [here](#) on the School calendar. Graduate course guides which also include reading lists can be found [here](#) on the School's calendar website pages. The regulations and course guides for 2026/7 will be updated in August. In the meantime you will be able to check any course changes [here](#)

As part of your degree you will be required to take the equivalent of four full unit courses. A draft outline of the programme timetable for 2026/7 can be found [here](#). Please note, courses listed under Papers 1-5 are compulsory. The School timetable confirming times of lectures and seminar classes will be available to view in August.

Choosing Course Options

You will be able to browse available courses from Monday 21 September, 10.00am and start selecting your courses from **10.00am Thursday 24 September 2026 until 5pm Friday 9 October 2026** on [LSE For You](#) (LFY).

More information about course options and the selection process will be given at the Departmental Welcome meeting on Monday 21 September. In the meantime, you can review the course selection guide and information on the School website pages [here](#). There will also be short videos made available to view for some of the optional Mathematics courses, on the MSc Mathematic Moodle pages in September and you will have access to these after you have enrolled on the programme.

This year we will have the new compact course MA439 “A Mathematical Approach to Generative AI” that is taught in collaboration with an industry practitioner from New York. The first part of the course explores the core mathematical principles and foundations that power Generative AI, including an in-depth study of Transformer architectures and Large Language Models (LLMs). The second part transitions from theory to practice, guiding participants through the design, implementation, and scaling of GenAI-driven systems with a view towards applications in the financial service industry.

Academic Mentor

You will be assigned to an Academic Mentor who will discuss your course choice options with you in more detail and offer guidance during Welcome Week 0 (21-25 September). You will be given details of your Academic Mentor at the Welcome Meeting and an appointment to meet with your mentor. The Academic Mentor is also the person who will provide academic guidance and support during your studies. Further information about the role of the Academic Mentor can be found [here](#).

Departmental Senior Student Adviser (DSSA)

Our DSSA (**Khadija Ahmed**) is a dedicated point of contact within the Mathematics Department, providing tailored support throughout your time at LSE. Working alongside your Academic Mentor and departmental staff, she can help you navigate the wide range of advice, support, and wellbeing services available across the School. Whether you need guidance on accessing support, managing personal challenges, or understanding the resources available to you, she is here to help ensure you feel supported both academically and personally. Further information can be found [here](#).

Prepare to Learn at LSE Course

To help you get off to a good start and make the most of what LSE has to offer, the School has developed , a short online, self-access course to complete before you arrive on campus. Details can be found [here](#). Our research shows that students who complete the course are more likely to do well in their studies. <https://welcome.lse.ac.uk/my-lse/enrol-in-our-prepare-to-learn-at-lse-course>

LinkedIn Group

A MSc Financial Mathematics 2026/7 LinkedIn group has been set up so that you can connect with your fellow offer holders. Please join [here](#)

Peer Buddies Scheme

This scheme aims to connect participants with a fellow postgraduate student on the same programme to share experiences, exchange useful information, and support one another in settling into life at LSE. For further information and to sign up for the scheme details can be found [here](#).

LSE Welcome Presentations

Professor Larry Kramer, President and Vice Chancellor, together with other members of the Leadership Team, will deliver welcome presentations for all students. These sessions will

provide information about the wide range of opportunities, services, and support available to you throughout your studies at LSE. This is a compulsory presentation for all students and it will take place on Friday 25 September in the Peacock Theatre. Further details, including session timings and attendance arrangements, will be shared on our welcome page once they have been finalised and confirmed.

[Consent.Ed Training](#)

LSE and the Student Union are committed to ensuring that campus is a safe environment for all. All students are required to complete the Consent.Ed Training course which is in two parts. The first course (Level 1) is online and should be completed before you arrive. The online course will be made available on the Moodle page [here](#). The second is an in-person course which will take place during welcome week.

Student Hub

The [Student Hub](#) is LSE's app, designed to help you navigate your day-to-day life at LSE. You can download the Student Hub 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/>. You will be able to access the Student Hub after you have completed the online pre-enrolment registration.

The information contained within this letter, along with all the important dates that you should be aware of, will be made available on our Departmental website page for Offer Holders and New Arrivals. You will also find guidance and detailed information about events and preparing for your time at the LSE on the School's welcome pages found [here](#).

Please note queries relating to conditions of your offer and required supporting documentation, should be directed to Graduate Admissions. Advice regarding CAS numbers and visa enquiries should be raised with the LSE [Visa Team](#). Information can also be found in the Graduate Admissions [offer pack](#).

If you have any questions not covered in this communication, please contact:

Rebecca Batey, MSc Programmes Manager, Department of Mathematics
Email: r.batey@lse.ac.uk or maths.teaching@lse.ac.uk

Once again, we look forward to you joining us in September and meeting you in person.

Kind regards

Dr Christoph Czichowsky
MSc Financial Mathematics Programme Director
Department of Mathematics
London School of Economics and Political Science

[Campus Map](#)

Please note this message is being sent in advance to all those who, according to our records, hold a conditional or unconditional offer for this programme. Please note, you will need to have an unconditional offer to join the programme and attend classes in September. If you have any queries about a conditional or unconditional offer, please contact the [Graduate Admissions Office](#)