THE LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

Meet your
Programme Director

# MSc Quantitative Methods for Risk Management

THE LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

# About me: Andreas Sojmark

Assistant Professor in the Dept of Statistics
Part of our research group on **Probability in Finance and Insurance**

My research is mainly concerned with **credit risk** and the modelling of **systemic risk** in financial markets (contagion, financial crises, bank runs…)

Moreover, I work on general questions in **stochastic processes**

# My role as Programme Director

Course/programme development and admissions

Academic mentor – e.g. course choice, career paths

Social and career events

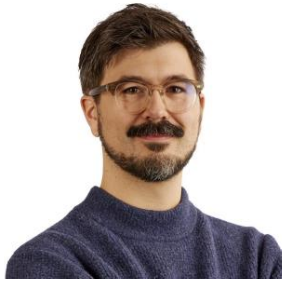
Chair of the Sub-Board of Examiners

THE LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

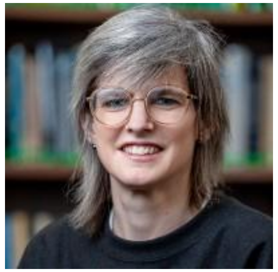
# MSc QMRM at LSE

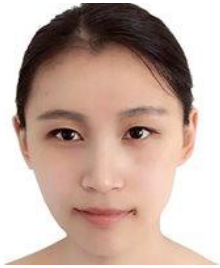
*World-class training in* ***mathematical****,* ***statistical****, and* ***machine learning methods*** *for the* ***modelling*** *and* ***analysis*** *of* ***risk*** *in* ***financial markets*** *and beyond.*

**Pre-sessional course (starting Monday 8th Sep)**:
- In-person crash course on probability theory and stochastic calculus



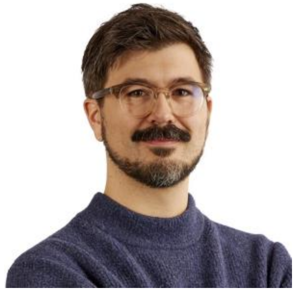
**Three core courses:**
- ST409 in AT – Stochastic Processes (taught be me!)
- ST429 in AT – Statistical Methods for Risk Management (Dr Xiaolin Zhu)
- ST463 in MT – Stochastic Simulation, Training, and Calibration (Dr Giulia Livieri)





**Five optional courses (see here):**
- Quantitative and mathematical finance
- Statistical analysis
- Machine learning

# We are here to support you throughout your studies



**Programme Director & Academic Mentor**
Andreas Sojmark (me!)
E-mail: a.sojmark@lse.ac.uk

**Programme manager**
Sarah McManus
E-mail: stats-msc@lse.ac.uk

Student Services Centre: all practical aspects of your studies

Student Wellbeing Service: support, counselling, peer chats

LSE Life: workshops, skills development

LSE Careers: career events, one-to-one on cv/interviews

THE LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

# Questions?