Masters in Mathematics and Finance

A one-year programme to jump-start your career in Quantitative Finance

Core Courses
- Mathematical Finance
- Stochastic Processes
- Quantitative Risk Management
- Statistical Methods
- Computing in C++
- Interest Rate, Credit Risk and XVA
- Simulation Methods

Derivatives Stream
- Selected Topics in Quantitative Finance
- Advanced Methods in Derivatives Pricing
- Finite-differences and Fourier Methods
- Malliavin Calculus

Market Microstructure Stream
- Market Microstructure
- Convex Optimisation
- Algorithmic and High Frequency Trading
- Stochastic Control
- Portfolio Management

Data and Machine Learning Stream
- Algorithmic Trading and Machine Learning
- Data Analysis and Machine Learning
- Rough Path Theory in Machine Learning
- Deep Learning

Imperial Math Finance
- World-leading Research environment
- Strong Alumni Network in Finance

Strong Industry Links
- Weekly Networking Events
- Weekly Lectures by Professionals

Summer Project
Regularly carried out through an internship in leading banks and hedge funds

Website: https://www.imperial.ac.uk/mathematics/postgraduate/msc/mathematical-finance/ Contact: mathfin@imperial.ac.uk