



Department of
Mathematics

July 2022

Dear Offer Holder,

It is with great pleasure that I wish to welcome you to the MSc in Financial Mathematics programme and to the Department of Mathematics, and we look forward to meeting you very soon. Please find below some preliminary information and advice on what is required of you when you join the LSE. This information will also be added to our departmental Offer Holder and New Arrivals website page: <https://www.lse.ac.uk/Mathematics/Offer-Holders/WelcomeMScFM>

Pre-sessional Course (MA400) (compulsory)
Monday 5 September - Friday 16 September, 11.00-16.00
Location: Room CLM 5.02 (Clement House, Aldwych)

The MSc in Financial Mathematics starts with a pre-sessional course that **must** be attended by all students on the degree. The teaching on the pre-sessional begins on Monday 5 September and the course runs for *two weeks* until Friday 16 September. The pre-sessional 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 arrive later or arrange any other details of your study such as accommodation. The week following the pre-sessional will provide a chance to immerse yourself in the wider aspects of your time at LSE. You can find an outline of the pre-sessional timetable [here](#)

There will be an online examination covering the material studied in the pre-sessional course on Wednesday 21 September. 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.

Preliminary Reading

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

We can 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.)

Orientation Welcome Meeting
Monday 5 September, at 16.30-17.30
Location: Room CLM 5.02

The Department will hold its official Welcome Meeting for all MSc in Financial Mathematics students on Monday 5 September at 16.30 in room CLM 5.02. This will be an introduction to the programme and Department, followed by a Q&A session.

Welcome Reception

Wednesday 21 September at 13.30-15.00

Location: Shaw Library (6th floor) Main Building, Houghton Street

The Departmental Welcome Reception for all our MSc students will be held on Wednesday 21 September at 13.30 in the Shaw Library. There will be drinks and light refreshments.

School Registration

Registration at the LSE will be in two-stages: Online pre-enrolment and campus enrolment.

Online Pre-enrolment

You will receive an email notification from the School's Registry 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 registration and setup your accounts, you will have full access to all online teaching and learning resources.

On Campus Enrolment

On campus enrolment for the MSc Financial Mathematics programme will take place on **Friday 2 September at 11.30am in the Student Services Centre (SSC) Atrium**. Information about enrolment will be made available [here](#)

Teaching

Lectures start in Week 1 of Michaelmas term, which is the week beginning **Monday 26 September**. All lectures will be in-person. Seminars and classes will be in-person and start from week 2 (Monday 3 October).

Financial Mathematics Courses

The current degree regulations listing the compulsory and optional courses available can be found [here](#) on the School calendar. The 2022/3 course regulations will be updated mid-August. More detailed graduate course guides which also include reading lists can be found [here](#) on the School's calendar website pages.

A draft outline of the programme timetable can also be found [here](#) Papers 1-5 are compulsory. The School timetable confirming times of lectures, seminars and classes will be available to view in August.

Choosing Course Options

You will be able to browse the courses from Monday 19 September and start selecting your courses from **10.00am Thursday 22 September 2022 until 5pm Friday 7 October 2022** via LSE For You (LFY).

More information about course options and the selection process will be given at the Departmental Welcome meeting on 5 September. In the meantime, you can review the 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. We have a new course option available this year entitled "Machine Learning in Financial Mathematics" (MA435) which I will be teaching with Professor Zervos that will take place in Lent Term (2nd term). Optional courses from other departments may require previous

knowledge of particular areas. This should be indicated on the course guides, or their departmental website.

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 (20-24 September). The Academic Mentor is also the person who will provide academic guidance, support and feedback during your studies. Further information about the role of the Academic Mentor can be found [here](#).

Facebook Group

A MSc Financial Mathematics 2022/3 Facebook group has been set up so that you can connect with your fellow offer holders. Please join [here](#).

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 page found [here](#).

Please note queries relating to conditions of your offer and required supporting documentation, CAS numbers, visas, registration etc. should be directed to Graduate Admissions. Information can also be found in the Graduate Admissions [offer pack](#).

If you have any questions, please contact:

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

Once again, we look forward to you joining us and meeting you shortly.

Kind regards

Dr Christoph Czichowsky
MSc Financial Mathematics Programme Director
Department of Mathematics

[Campus Map](#)

Please note this message is being sent to all those who, according to our records, hold a conditional or unconditional offer for this programme. If you have any queries about your offer, please contact the [Graduate Admissions Office](#)