



Department of  
**Mathematics**

July 2024

Dear Incoming Student

It is a great pleasure to welcome you to the MSc in Financial Mathematics programme. We look forward to meeting you very 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:

<https://www.lse.ac.uk/Mathematics/Offer-Holders/WelcomeMScFM>

**Pre-sessional Course (MA400) (compulsory)**

**Monday 9 September - Friday 20 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 9 September and the course runs for *two weeks* until Friday 20 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 exam covering the material studied in the pre-sessional course on Wednesday 25 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 an indicator of how well you have managed the material covered in the pre-sessional and to provide you with useful feedback for your learning.

**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**

**Tuesday 24 September, at 14.00-15.30**

**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 Tuesday 24 September at 14.00 in room CBG 1.06. This will be an introduction to the programme and Department, followed by a Q&A session.

## Welcome Reception

**Wednesday 25 September at 14.00-15.30**

**Location: Shaw Library (6<sup>th</sup> floor) Main Building, Houghton Street**

The Departmental Welcome Reception for all our MSc students will be held on Wednesday 25 September at 14.00 in the Shaw Library. Drinks and light refreshments will be provided.

## School Registration

<https://welcome.lse.ac.uk/>

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 6 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 30 September**. All lectures will be in-person. Seminars and classes will be in-person and start in Week 2 (Monday 7 October).

## Financial Mathematics Courses

The 2023/4 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 2024/5 will be updated in August.

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 2024/25 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 23 September and start selecting your courses from **10.00am Thursday 26 September 2024 until 5pm Friday 11 October 2024** on LSE For You (LFY).

More information about course options and the selection process will be given at the Departmental Welcome meeting on Tuesday 24 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's [MA420](#) Topics in Financial Mathematics course concerns the study of real-world financial data. Different datasets like the CRSP, TRACE, FISD and OptionMetrics datasets will be discussed. The two goals of the course are developing student's skills to work with data in Python (e.g., SQL) while simultaneously

familiarizing them with financial concepts. We ran this course last year and it was very popular with the students. Optional courses from other departments may require previous knowledge of some subject areas. This should be indicated in 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 (23-27 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**

Our Departmental Senior Student Adviser (Kadija Ahmad) can also support you during your time at LSE by helping you to navigate the advice and support services available to you at LSE, and to assist with your wellbeing needs. Information can be found [here](#).

### **Facebook Group**

A MSc Financial Mathematics 2024/5 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 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](mailto:r.batey@lse.ac.uk) or [maths.info@lse.ac.uk](mailto:maths.info@lse.ac.uk)

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

Kind regards

Dr Christoph Czichowsky  
MSc Financial Mathematics Programme Director  
Department of Mathematics

[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](#)***