



**MSc Financial Mathematics**  
Course Handbook for Postgraduate Students

2022-23

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## Introduction

Welcome to the MSc Financial Mathematics at the University of Sussex. We hope that you will enjoy studying here and that you participate actively in the life of the University. Our aim for all students is to provide you with the opportunities to achieve your potential and obtain the best degree possible.

This document is a reference to key points of about the MSc Financial Mathematics at the University of Sussex. It describes how the course is organised and the faculty who are your key contacts. It provides links to the online descriptions of both compulsory and specialised options modules and explains the methods of teaching and assessment we use. It also offers hints about how to make the best use of your time, outlines some of the teaching and learning resources provided on the course and at the University.

In addition to this handbook, the *Student Handbook* [www.sussex.ac.uk/students/handbook](http://www.sussex.ac.uk/students/handbook) provides you with University-wide information.

Dr Yuliya Kyrychko

Course Convenor, MSc Financial Mathematics

## Course Information MSc Financial Mathematics

For the full details of module content, module aims, and learning outcomes [www.sussex.ac.uk/mps/internal/departments/mathematics/pg/pgcourses](http://www.sussex.ac.uk/mps/internal/departments/mathematics/pg/pgcourses)

This course has a number of core modules common to all students on the MSc Financial Mathematics. Three core modules are taken in the autumn term, plus three core modules in the spring term, then the core dissertation module during the summer term. Two more optional modules must be taken.

If you decide this MSc course is unsuitable for you and you wish to change to another course, complete a Course Transfer Form as well as a new Module Options form for your intended new course. Please collect the three required signatures on the Course Transfer Form yourself, then email these two forms to [mps\\_pgtoffice@sussex.ac.uk](mailto:mps_pgtoffice@sussex.ac.uk).

The form is available here:

<http://www.sussex.ac.uk/mps/internal/departments/mathematics/pg/studyingmsc/modules>

The deadline for course transfer requests is by the end of Week 3 in the Autumn term. In 2022/2023 academic year, you can download the form, fill it in without signature and send to the corresponding convenors – the one you want to join, the one you want to leave (y.kyrychko@sussex.ac.uk), if they reply in favour, forward the messages to [mps\\_pgtoffice@sussex.ac.uk](mailto:mps_pgtoffice@sussex.ac.uk) and your request will be dealt with.)

## Choosing your modules

You will be able to select your option modules when you register online.

If you want to change one or more of your modules, you must contact the School Office  
[mps\\_pgtooffice@sussex.ac.uk](mailto:mps_pgtooffice@sussex.ac.uk).

Please note that we cannot guarantee any module changes as these are subject to availability (i.e. number of students in the module) and timetable clashes. **No option module changes will be allowed after WEEK TWO of each term (Autumn/Spring).**

## Key Contacts

The course is managed and developed by the Department of Mathematics within the School of Mathematical and Physical Sciences, and the course convenor is Dr Max Jensen.

The Department of Mathematics is based in Pevensey 2/3 buildings, and the School Office is in Pevensey 2 Building. If you have any queries about your course overall, or your module choices, you should contact the School Office for the School of Mathematical and Physical Sciences:

E: [mps@sussex.ac.uk](mailto:mps@sussex.ac.uk)

T: 01273 873254

External Examiner

Dr Sylvia Gottschalk

Business School

Department of Accounting and Finance

Middlesex University

The Burroughs

Hendon

London

NW4 4BT

## Teaching Strategy

This course is offered as a one-year full-time course. The course begins in September in the autumn term and finishes at the beginning of September in the following year.

Term dates are available here

<http://www.sussex.ac.uk/aboutus/keydates>

Course modules are spread across the autumn and spring terms, and are taught in lectures, seminars, workshops and practical sessions according to the requirements of the module.

Over the summer period students take on a major research project for their MSc dissertation which they must hand in by the specified date in August.

## **Assessment Strategy**

The course uses a number of different modes of assessment including unseen examinations, coursework, project work and dissertation. In order to pass a particular module you need a mark of at least 50%. This mark may be derived from a single exam or as the weighted average of several units of assessment (exam, coursework, etc.). Coursework is submitted during the period of the module and submission dates are notified to you in advance. Formal submission dates are noted on your Sussex Direct pages. Note that tutors are not allowed to provide extensions to submission deadlines.

The assessment details for each module are listed on-line:

[www.sussex.ac.uk/mps/internal/departments/mathematics/pg/pgcourses](http://www.sussex.ac.uk/mps/internal/departments/mathematics/pg/pgcourses)

## **Assessments and Deadlines for Formal Submissions**

Full details about the assessment deadlines for each module are available on your personal Sussex Direct study pages.

Exams take place in three assessment periods. Term 1 modules will be examined in January, and Term 2 modules will be examined in May/June. There is also a formal period for resitting assessments in June (T1 modules)/August (T2 modules). We encourage you to regularly check your study timetable in Sussex Direct and e-mails. The MSc Dissertation is handed in on a specified date during August. Your Sussex Direct account will tell you how to submit the dissertation (usually via Canvas).

Please note you will have assessment deadlines. Each one of your core and optional module assessments and deadlines for submission appears in your study timetable on the Sussex Direct web page. It is your responsibility to be aware of these deadlines.

## **Submitting your work**

You must submit your work to the module Canvas page via the Assessments tab, unless otherwise specified on Sussex Direct. This is marked by the tutors and you can view your feedback online. If you do not understand the tutor's comments, please discuss them with the tutor or lecturer.

It is important that such deadlines are met; the University applies a system of penalties to assessments that are handed in late. For more details, please consult the University

Examinations and Assessment Regulations:

<http://www.sussex.ac.uk/adqe/standards/examsandassessment>

The assessment of the MSc research project/dissertation includes a dissertation. Supervisors for MSc research projects/dissertations are allocated in due course after the conclusion of the spring term, in consultation with the relevant MSc convenor.

## **Feedback to students**

There are a number of ways in which you will receive feedback regarding your progress:

- Marked coursework - You will get feedback each time you have a piece of coursework marked, which can be picked up in lectures or during a lecturer's feedback/office hour.
- Lecturers' feedback hours - For details, please search Sussex web pages for the relevant staff member and their feedback hours for the week will be displayed.

## **Support for your learning**

In addition to your MSc course convenor, you will have a dissertation supervisor. If you have any queries with a specific module, you can visit the module lecturer during their advertised feedback/office hours. You can also get valuable information, advice and support from the Student Life Centre. They can help you with many issues including:

- Personal concerns affecting study progress or well-being
- Funding and finance including scholarships, bursaries and hardship funds
- Sources of help to improve academic performance – identifying obstacles to learning
- Understanding university systems and regulations in relation to assessment, services, complaints, conduct, and discipline.
- Progression, intermission and withdrawal processes - discussion and support
- Referrals to other professional services on campus
- Exceptional Circumstances

<http://www.sussex.ac.uk/studentlifecentre/>

## **Study Skills and Resources**

### Turnitin

Turnitin is an online 'text matching' tool that compares a student's work to a huge database of other files and shows where there are strong similarities. It is often referred to as plagiarism detection software.

### Skills Hub

The University's Skills Hub gives advice on writing well, including hints and tips on how to avoid making serious mistakes. Visit and make use of the resources there. You will also find

helpful guides to referencing properly and improving your critical writing skills.

<http://www.sussex.ac.uk/skillshub>

## Referencing

These are some useful websites and places to go to for advice on how to reference essays and dissertations:

- Skills Hub website on referencing <http://www.sussex.ac.uk/skillshub>
- Use the resources on your Study Direct pages associated with your modules.

## Student Support Unit

The Student Support Unit is a team of specialist advisors who work with students who may need support at the university due to a long term condition.

<http://www.sussex.ac.uk/studentssupport/>

## Academic Development Support

The services of Academic Development Support are available free of charge to all full-time international/overseas students completing a full degree. They offer support with academic cultural differences; learning styles; what is meant by plagiarism, argument and critical analysis, as well as looking at English for academic purposes.

The Sussex Language Institute runs free 'English Language and Study Skills Support' sessions for International students, including in-depth guidance on referencing. There is also advice on how to reference using the Harvard, Vancouver, Numeric and MLA referencing styles.

<http://www.sussex.ac.uk/languages/english/acadev>

## Academic Integrity and avoiding Academic Misconduct

### Academic Integrity

The University of Sussex has a set of Academic Integrity Values which all students are expected to follow. These values are:

- **Honesty:** The work you produce for assessment is your own and where you have used other's work, this is clearly acknowledged: this is done by adding references to your assessments.
- **Trust:** Your tutors and fellow students can trust you to be honest about the work you produce and submit for assessment.
- **Fairness:** You agree that all students should be fairly treated and that you do not try to gain advantage by not producing your own work for assessment.
- **Respect:** You treat other members of the academic community with respect: fellow students, your tutors and the admin staff.

- **Responsibility:** You take responsibility for your own learning and follow the University of Sussex Academic Integrity values and assessment regulations.

### Academic Misconduct

Academic misconduct is cheating. It includes

- Collusion
- Plagiarism
- Personation
- Misconduct in unseen exams
- Fabrication of results

There are strict rules on academic misconduct and penalties are severe.

The University's regulations and policy on Academic Misconduct are published in Section 2.9 of the Examination and Assessment Regulations Handbook available on the following web pages: <http://www.sussex.ac.uk/adqe/standards/examsandassessment>

Guidance on avoiding academic misconduct can be found on the Study Success and the “Skills Hub” at Sussex webpages.

### Practical Help and Advice

For practical help and guidance please refer to “Skills Hub”, where there is a wealth of information regarding skills to avoid academic misconduct. See:

<http://www.sussex.ac.uk/skillshub>

### **Giving feedback about your course**

Each module will have a feedback period, and your lecturer will explain when and how to give feedback. You can talk to your lecturers during their office hours, if you have any concerns about the course. You can also discuss this with the MSc Course Convenor, or the Head of Department. All staff contact details are available on the University web pages.

You can also give feedback to your student representative. Student reps are democratically elected to represent their peers. They enable a useful and effective communication link between staff and students. They provide helpful feedback to staff on modules and courses; raise concerns in a constructive manner; give feedback to other students on why particular decisions are made; and can help to pre-empt concerns becoming serious issues.

To find the details of your student rep, please check the noticeboard in the School, or visit:

<http://www.sussex.ac.uk/mps/internal/departments/mathematics/studentreps>