MSc Computational Finance Project (COMP0077)

Description

Aims:
To give students the experience of undertaking and completing a substantial piece of individual work, applying knowledge learned from terms 1 and 2 of the programme plus the skills of research, analysis, design, implementation, testing and evaluation. To document the results to a good academic standard.

Learning outcomes
On successful completion of the module, a student will be able to:
1. Work individually undertaking a major project
2. Plan and coordinate project activities to meet deadlines
3. Make realistic work commitments
4. Write a substantial report to document the project results

Content:
After a project has been agreed, each student is allocated an academic supervisor, plus an industrial supervisor if the project is within a placement. The supervisors provide support and guidance. The project starts immediately after the main examination period, i.e. in early June. The students are responsible for organising themselves and their work, with advice from their supervisors. Students are expected to meet with their supervisors on a regular basis.
A typical project will comprise approximately 4 weeks of background reading, analysis and design, followed by 8 weeks of implementation and finally 2 weeks to complete the writing of an in-depth dissertation of about 50,000 words or 50 pages which documents the results of the project. The deadline for submission is usually within the first two weeks of September.

Requisites:
In order to be eligible to select this module, a student must be registered on a programme for which it is formally available.