Cass Business School
CITY UNIVERSITY LONDON
EST 1894

34,000
is the size of our global alumni community

82%
of our MSc in Mathematical Trading & Finance graduates find employment within six months of leaving Cass

25
is the average age of our MSc in Mathematical Trading & Finance students

The Cass MSc in Mathematical Trading & Finance

The Cass advantage

Located in the heart of the City of London, one of the world's great financial centres, Cass Business School is home to one of the largest finance faculties in Europe. Studying for your Masters here means being part of a global network of Cass students, alumni and partners, and ideally positioned to embark on the next exciting stage of your career journey.

About the course

The MSc in Mathematical Trading & Finance prepares you for the sophisticated new investment opportunities, risks and instruments created by financial innovation and globalisation. It can be undertaken as a one-year full-time or two-year part-time course.

The course combines mathematical theory with practical applications, teaching you how to control risks and understand the complex structure of derivative securities. Students should be at ease with sophisticated mathematical methods and statistical techniques.

Scholarships

Each year, the School makes funds available for scholarships to outstanding students.

Careers

By the end of the course you will be ready to participate in derivatives markets, and many graduates have progressed directly to trading floor positions in leading banks.

Graduates from the MSc in Mathematical Trading & Finance work as derivatives traders, brokers, quantitative analysts, financial engineers, treasurers, fund managers and risk managers.

Some examples of where recent graduates from the MSc in Mathematical Trading & Finance are working:

- BNY Mellon — Risk and Performance, Risk Analyst — UK
- American Express — Investment Optimisation, Financial Analyst — UK
- Citigroup — Multi Asset Structuring, Vice President — UK
- HeXin Securities — Equity Research, Investment Analyst — China
- IS Asset Management — Alternative Investment Products, Portfolio Manager — Turkey.

Meet us

Scholarships

The Cass MSc in Mathematical Trading & Finance

Curriculum overview

Since its launch in 1995, with the generous support of the Corporation of London, the MSc in Mathematical Trading & Finance has developed to a market-leading specialist master's programme. It is an international course, both in its content and its student population, combining academic rigour with a strong practical orientation.The course is available as a full-time course over one year, or as a part-time course taken over two years.

To satisfy the requirements of the degree programme students must complete:

Nine core modules and **five electives** or **one elective** and **a Business Research Project**.

Two-year part-time course

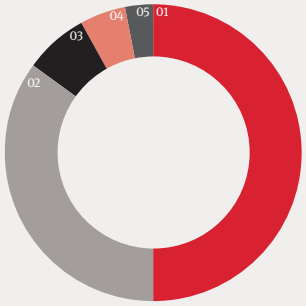
The part-time course runs over two academic years, and is taught in two evening sessions each week. It is designed for students working full-time in a related field. The general structure is identical to the one-year full-time course, with students normally taking only two courses each term rather than four.

74%/26%

is our male to female ratio

MSc Specialist Masters student intake by geographical region

01	United Kingdom/Rest of Europe	50%
02	Asia	35%
03	Americas	7%
04	Africa	5%
05	Middle East	3%



Accreditation

Cass Business School is among the global elite of business schools that hold the gold standard of 'triple-crown' accreditation from the Association to Advance Collegiate Schools of Business (AACSB), the Association of MBAs (AMBA) and the European Quality Improvement System (EQUIS).

Full-time

Induction (two weeks)

Term one

- Derivatives 1 — (Part-time year one)
- Mathematical finance — (Part-time year one)
- Advanced financial econometrics — (Part-time year two)
- Quantitative asset pricing — (Part-time year two)
- Research methods for finance professionals (Part-time year two).

Term two

- Derivatives 2 — (Part-time year one)
- Numerical methods in VBA — (Part-time year one)
- Risk analysis and modelling — (Part-time year two)
- Structured equity and energy derivatives — (Part-time year two).

Term three

Five electives or **one elective** and a **Business Research Project**

Example of previous electives appropriate for this course*:

- Advanced financial engineering
- Advanced financial engineering and credit derivatives
- Fixed income arbitrage and trading
- Advanced options trading
- Trading and hedging in the foreign exchange market
- Advanced financial modelling and forecasting
- Technical analysis and trading systems
- Mergers, acquisitions and divestments
- Finance in emerging markets
- Behavioural finance
- Market microstructure and high frequency econometrics
- Matlab
- Private equity investment.

*Subject to availability and pre-requisites

Standard entry requirements

Bachelors degree:

UK 2.1 or above, or the equivalent from an overseas institution, in a highly quantitative programme.

English requirements:

IELTS score of 7.0 overall with a minimum of 6.5 in the writing component.

Work experience for part-time students:

Applicants for the part-time course must be employed in full-time role, in a related field, in order to be considered for acceptance. No previous work experience is necessary for applicants for the full-time course.

International elective

All part-time MSc students have the opportunity to attend an international elective in the third term of year one and year two. We offer electives in Dubai, in Singapore, in partnership with Singapore Management University (SMU), and in 2013 we delivered an elective in Madrid for the first time.

> "The MSc has helped me to obtain a full-time offer to join a global analyst programme at a big investment bank, where I will spend two years working in financial markets on two different continents."
>
> **Marco Rebussi, Italy**
> **MSc in Mathematical Trading & Finance**

£23,000

Tuition fees

4th in the UK

***Financial Times* European Business School rankings 2013**

Apply now
Student life
Course overview