Introduction to BSP

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Two strands to BSP:

Strand A (Old BSP)

Pre-approved projects provided by us. You will have been told if you have a place on one of these

Strand B (Old BEE)

Students find their own project and supervisor and submit their approval form to Projects Committe

Outline of course (both strands are identical from now on!)

- Dissertation HT Monday Week 10 (75%)
- Peer Review over the Easter vacation (10%)
- Presentation TT Week 1 (15%)

Tasks for this term

Set yourself a timetable to include the following:

- Learn LaTeX. See BSP website and also the materials available at https://www.maths.ox.ac.uk/members/it/faqs/latex
- Familiarise yourself with your chosen software (if appropriate). See BSP website for MATLAB help.
- Peer review *The Pricing of Financial Derivatives Under Stochastic Volatility* https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/projects/project-archive
- Read around your chosen project and start any initial tasks after consultation with your specialist supervisor.

Meetings and supervisions

- Session with Cath Wilkins MT Week 8 to go through the peer review
- Another lecture next term, plus individual presentation advice
- Specialist supervision mainly next term, but you will have contact with your supervisor this term.

Getting help

- For general queries email Cath (wilkins@maths.ox.ac.uk).

- Your specialist supervisors will help with project-specific queries.