

Introduction to BSP

Outline of Course
Tasks for this term
Supervisions
Getting Help

Outline of course

- Dissertation HT Monday Week 10
- Peer Review over the Easter vacation
- Presentation TT Week 1

Tasks for this term

Set yourself a timetable to include the following:

- Learn MATLAB. See BSP website.
- Learn LaTeX. See BSP website and also the 'An Introduction to LaTeX' recorded materials available at https://courses.maths.ox.ac.uk/course/search.php?are_aids=core_course-course&q=latex
- 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 the tasks.

Supervisions

- General supervisions (incl. peer review) with Cath Wilkins MT Week 6-8, also in HT.
- 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.