

# M.Sc. in Financial Mathematics

## Guidelines for the Presentation of Project Reports

1. Your project must be submitted to the School of Mathematical Sciences Office by 5pm on the due date (this is issued each year after projects have been allocated). The due date is usually in the second week of September. Late submissions will be severely penalised: 5% will be removed of the project mark for each calendar day (or part thereof) beyond the due time and date.
2. Four typed and soft-bound copies must be submitted.
3. When writing your report, keep in mind the following points:

(i) You are writing for an audience of non-specialists; hence all the technical terms should be clearly defined. The meaning of every symbol should be explained, especially if the notation is not standard.

(ii) You must place your work in context, explain why it is interesting and relevant. An extended introduction is probably the best way of doing this.

(iii) You must allow the reader to distinguish unambiguously between those parts of your report which are:

- your own original work
- your own formulation of known results (with due credit to the original authors and reference to their work)
- simply taken out of someone else's work (with due credit and reference)

(iv) A final (short) conclusion should summarise the achievements of your project, possibly suggesting further developments, implementation, etc. as appropriate.

(v) Try to express your ideas in a clear and concise way; the standard length of a report is 40 to 80 pages and should not be exceeded without a compelling reason (e.g. extensive graphs).

4. Regarding the layout of the project, it is recommended that you adhere to the following format:

(i)

- First page: Title, your name, date, name of supervisor; together with a **signed** statement saying that the dissertation is entirely your own work, except to the the extent indicated in the body of the text. Your attention is drawn to the University policy on plagiarism. The Registry has a website on Plagiarism which contains a link to a declaration to be signed by students. The University Regulation website also has information regarding.

- Second page: Table of contents, showing the page number of chapters, sections, tables, diagrams, bibliography ...
- Third page: Acknowledgements; this should record any help that you received in the course of your project.
- Fourth page: Summary; this should be short (one page or less).
- Last page: Bibliography (see 4(iv)).

(ii) Use one-sided A4 paper, double spaced, with a margin of at least 1.5 inches on the left hand side. LaTeX style files which will accommodate this pagination, and structure of the project, are available from the programme chair.

(iii) For projects which include the development of computer programs that are for potential use outside the confines of the project, the report should contain as separate sections the following: a functional specification; a user guide; program documentation and program listings. All of these must be on A4 paper. A disk containing the program plus test data must also be submitted.

(iv)

- **Citations in the text should read thus:**

(Brown, Smith and White, 1975) or for specific quotations (Brown, 1975, p. 63-64). The conventions White (1975A), White (197B) should be used if more than one publication by the author(s) in a particular year is cited. References should be listed in full, alphabetically on a separate page at the end of the text. They should conform to **one** of the accepted formats, an example of which follows.

- **Books and Monographs:**

Kato, T.: Perturbation theory for linear operators, 2nd edition, Berlin: Springer Verlag 1984.

- **Periodicals and Journals:**

Harrison, J.M. and Pliska, S.: A stochastic calculus model of continuous trading: complete markets, Stoch. Proc. Appl. **15**, 313 (1983).

- **Contributions to collective works:**

Pitman, J.W. and Yor, M.: Bessel processes and infinitely divisible laws, in: Williams, D. (ed.) Stochastic integrals, Berlin: Springer Verlag 1981.

5. The **oral presentations** will be scheduled within a week of the day the reports are due (see project deadlines). This will typically be in the third week of September. The presentation will last approximately **30 minutes**, starting with a 15 minute overview of the project given by the student. You must bring along your own copy of the report. If your project is of the type described in 4 (iii) please advise in writing the chairperson of the programme board of the type of computer equipment that you require for the demonstration (these requests must be made at least 3 weeks ahead of the presentation).