

The UK's European university

University of  
**Kent**



# MSc STATISTICS WITH FINANCE

Canterbury

/ Graduate  
study

  
LONDON MATHEMATICAL SOCIETY  
GOOD PRACTICE  
SCHEME

# MSc STATISTICS WITH FINANCE

**This programme is designed to provide training for careers using statistics within the financial services industry. You study the statistical modelling that underpins much modern computational finance while also acquiring a deep understanding of core statistical concepts. You also develop a range of transferable skills that are attractive to employers within the public and private sectors.**

## About the programme

This new programme includes modelling of financial time series, risk and multivariate techniques. You gain experience of analysing real data problems through practical classes and exercises. The course also includes training in the computer language R.

You undertake a substantial project in the area of finance or financial econometrics, supervised by an experienced researcher. There is a wide range of projects, from practical, such as the analysis of complex data sets, to theoretical, such as understanding recently developed methods.

## Course content

- Advanced Regression Modelling
- Bayesian Statistics
- Modelling of Time-dependent Data and Financial Econometrics
- Practical Statistics and Computing
- Probability and Classical Inference
- Three from: Analysis of Large Data Sets; Mathematics of Financial Derivatives; Portfolio Theory and Asset Pricing Models; Stochastic Processes
- Research Project.

The compulsory and optional modules are taught in the autumn and spring terms, with a project undertaken during the summer term.

You choose your research project topic, in consultation with members of staff, from a wide-ranging list of topics, and receive regular supervision from your supervisor(s) while working on your project.

## Assessment

Assessment is by a combination of examinations and practically focused continuous assessment.

## Course team

The Statistics group at the School of Mathematics, Statistics and Actuarial Science (SMSAS) has a thriving research culture and is highly qualified to lead your advanced study in statistics. The School was ranked 25th in the UK for research power in the Research Excellence Framework (REF) 2014,

and 75% of the School's research output was considered to be of international quality. Our research informs our MSc teaching, through lectures, practical work and projects.

## Who should apply

Graduates with a second class honours degree or above with at least one year of mathematics at undergraduate level from an accredited UK institution, or equivalent. There are English language requirements for international students. See [www.kent.ac.uk/ems/eng-lang-reqs/index.html](http://www.kent.ac.uk/ems/eng-lang-reqs/index.html)

## Funding

The School has a bursary scheme to support applicants with an exceptional academic record. Additional sources of funding are also available. See our website for details.

## How to apply

[www.kent.ac.uk/courses/postgrad/apply](http://www.kent.ac.uk/courses/postgrad/apply)

## Further information

### Subject enquiries

T: +44 (0)1227 827181  
E: [smsaspgadmin@kent.ac.uk](mailto:smsaspgadmin@kent.ac.uk)

### Admissions enquiries

T: +44 (0)1227 827272  
[www.kent.ac.uk/pg](http://www.kent.ac.uk/pg)

Full details of our terms and conditions can be found at: [www.kent.ac.uk/termsandconditions](http://www.kent.ac.uk/termsandconditions)