Hi Rob,

I've been looking at suggesting my own master's project idea as I am keen to do something in financial mathematics. Prof. Peter Duck from the maths department has agreed to supervise but I have been told by Patrick Weltevrede it needs the involvement of a physics academic to act as a final assessor. The idea is still quite loose, but it will definitely be computational and possibly based around algorithmic trading and machine learning. I also thought it could be interesting to make it somewhat topical by including the effect that COVID-19 has had on the market. There is also a good chance we will end up doing numerical work with Monte Carlo and the likes. Would being involved with a project like this be of any interest to you?

Kind regards,

Chris

Rob

Scott

Alessandro

Fedor

Xia