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Algorithmic trading course london

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On our MSc Algorithmic Trading, we equip you with the core concepts and quantitative methods in high frequency finance, along with the operational skills to use state-of-the-art computational methods for financial modelling. We enable you to attain an understanding of financial markets at the level of individual trades occurring over sub-millisecond timescales, and apply this to the development of real-time approaches to trading and risk-management. The course includes hands-on projects on topics such as order book analysis, VWAP & TWAP, pairs trading, statistical arbitrage, and market impact functions. You have the opportunity to study the use of financial market simulators for stress testing trading strategies, and designing electronic trading platforms. In addition to traditional topics in financial econometrics and market microstructure theory, we put special emphasis on areas: Statistical and computational methods Modelling trading strategies and predictive services that are deployed by hedge funds Algorithmic trading groups Derivatives desks Risk management departments Our Centre for Computational Finance and Economic Agents is an innovative and laboratory-based teaching and research centre, with an international reputation for leading-edge, interdisciplinary work combining economic and financial modelling with computational implementation. We are supported by Essex's highly rated Department of Economics, School of Computer Science and Electronic Engineering, and Essex Business School. More than two-thirds of our research rated 'world-leading' or 'internationally excellent' (REF 2014). This course is available to study part-time. Develop the essential operational skills needed for state-of-the-art computational methods for financial modelling Study the use of financial market simulators for stress testing trading strategies, and designing electronic trading platforms Our Employability and Careers Centre is on hand to help with careers advice and planning. You will also have opportunities to present your research and travel to international conferences This course is taught by experts with both academic and industrial expertise in the financial and IT sectors. We bring together leading academics in the field from our departments of economics, computer science and business. Our staff are currently researching the development of real-time trading platforms, new financial econometric models for real-time data, the use of artificially intelligent agents in the study of risk and market-based institutions, operational aspects of financial markets, financial engineering, portfolio and risk management. More broadly, our research covers a range of topics, from materials science and semiconductor device physics, to the theory of computation and the philosophy of computer science, with most of our research groups based around laboratories offering world-class facilities. We are one of the largest and best resourced computer science and electronic engineering schools in the UK. Our work is supported by extensive networked computer facilities and software aids, together with a wide range of test and instrumentation equipment. We have six laboratories that are exclusively for computer science and electronic engineering students. Three are open 24/7, and you have free access to the labs except when there is a scheduled practical class in progress All computers run either Windows 10 or are dual boot with Linux Software includes Java, Prolog, C++, Perl, Mysql, Matlab, DB2, Microsoft Office, Visual Studio, and Project Students have access to CAD tools and simulators for chip design (Xilinx) and computer networks (OPNET) We also have specialist facilities for research into areas including non-invasive brain-computer interfaces, intelligent environments, robotics, optoelectronics, video, RF and MW, printed circuit milling, and semiconductors We have an extensive network of industrial contacts through our City Associates Board and our alumni, while our expert seminar series gives you the opportunity to work with leading figures from industry. Our recent graduates have gone on to become quantitative analysts, portfolio managers and software engineers at various institutions, including: HSBC Mitsubishi UFJ Securities Old Mutual Bank of England We also work with the university's Employability and Careers Centre to help you find out about further work experience, internships, placements, and voluntary opportunities. We will consider applicants with a 2:2 degree in one of the following subjects: Computer Science Computer Engineering Computer Networks Computer Games Computing Software Engineering Finance Business Economics Physics Mathematics AND One Maths module e.g. Mathematics, Calculus, Algebra, Differential equations One Programming module or practical work experience in programming/alorithmic trading)> We accept a wide range of qualifications from applicants studying in the EU and other countries. Get in touch with any questions you may have about the qualifications we accept. Remember to tell us about the qualifications you have already completed or are currently taking. AFGHANISTAN ALBANIA ALGERIA ANDORRA ANGOLA ANTIGUA AND BARBUADA ARGENTINA ARMENIA ARUBA AUSTRALIA AUSTRIA AZERBAIJAN BAHAMAS BAHRAIN BANGLADESH BARBADOS BELARUS (BYELOURUSSIA) BELGIUM BELIZE BENIN BERMUDA BHUTAN BOLIVIA BOSNIA AND HERZEGOVINA BOTSWANA BRAZIL BRUNEI BULGARIA BURKINA FASO BURUNDI CAMBODIA (KAMPUCHEA, KHMER R) CAMEROON CANADA CAPE VERDE ISLANDS CENTRAL AFRICAN REP CHAD CHILE CHINA COLOMBIA COMOROS CONGO CONGO (DEM REB, ZAIRE) COSTA RICA CROATIA CUBA CYPRUS CZECH REPUBLIC DENMARK DJIBOUTI DOMINICA DOMINICAN REP EAST TIMOR ECUADOR EGYPT EL SALVADOR EQUATORIAL GUINEA ERITREA ESTONIA ETHIOPIA (ABYSSINIA) FIJI FINLAND FRANCE GABON GAMBIA GEORGIA GERMANY GHANA GIBRALTAR GILBERT ISLANDS (KIRIBATI) GREECE GRENADA GUATEMALA GUIANA, FRENCH GUINEA GUINEA BISSAU GUYANA HAITI HONDURAS HONG KONG HUNGARY ICELAND INDIA INDONESIA IRAN (ISLAMIC REP) IRAQ IRELAND, REP ISRAEL ITALY IVORY COAST JAMAICA JAPAN JORDAN KAZAKHSTAN KENYA KOREA SOUTH KOSOVO KUWAIT KYRGYZSTAN (KIRGIZIA) LAOS LATVIA LEBANON LESOTHO LIBERIA LIBYA LIECHTENSTEIN LITHUANIA LUXEMBOURG MACEDONIA. ALSO SKOPJE MADAGASCAR (MALAGASY REP) MALAWI MALAYSIA MALDIVE ISLANDS MALI MALTA MARSHALL ISLANDS MAURITANIA MAURITIUS MEXICO MOLDOVA MONACO MONGOLIA, OUTER MONTENEGRO MONTSERRAT MOROCCO MOZAMBIQUE MYANMAR (formerly Burma) NAMIBIA NAURU NEPAL NETHERLANDS (HOLLAND) NEW ZEALAND NICARAGUA NIGER NIGERIA NORWAY OMAN (MUSCAT AND OMAN) PAKISTAN PALESTINE PANAMA PAPUA NEW GUINEA PARAGUAY PERU PHILIPPINES POLAND PORTUGAL (MADEIRA, AZORES) QATAR ROMANIA RUSSIA RWANDA SAMOA (WESTERN) SAN MARINO SAUDI ARABIA SENEGAL SERBIA SEYCHELLES SIERRA LEONE SINGAPORE SLOVAKIA SLOVENIA SOLOMON ISLANDS SOMALI REPUBLIC SOUTH AFRICA SOUTH GEORGE & STH SANDWICH IS SOUTH SUDAN SPAIN SRI LANKA (CEYLON) ST. KITTS AND NEVIS ST. LUCIA ST. VINCENT SUDAN SURINAM SWAZILAND SWEDEN SWITZERLAND SYRIA TAIWAN TAJIKISTAN TANZANIA THAILAND TOGO TONGA TRINIDAD AND TOBAGO TUNISIA TURKEY TURKMENISTAN TUVALU, ALSO ELLICE ISLANDS UGANDA UKRAINE UNITED ARAB EMIRATES UNITED STATES URUGUAY UZBEKISTAN VANUATU VENEZUELA VIETNAM, SOC REP YEMEN (PDR,ADEN,SOCOTRA) ZAMBIA ZIMBABWE Sorry, the entry requirements for the country that you have selected are not available here. Please select your country page where you'll find this information. English language requirements IELTS 6.0 overall with a minimum component score of 5.5 If you do not meet our IELTS requirements then you may be able to complete a pre-sessional English pathway that enables you to start your course without retaking IELTS. Additional Notes: The University uses academic selection criteria to determine an applicant's ability to successfully complete a course at the University of Essex. Where appropriate, we may ask for specific information relating to previous modules studied or work experience. We offer a flexible course structure with a mixture of core/compulsory modules, and optional modules chosen from lists. Our research-led teaching is continually evolving to address the latest challenges and breakthroughs in the field. The course content is therefore reviewed on an annual basis to ensure our courses remain up-to-date so modules listed are subject to change. Teaching and learning disclaimerFollowing the impact of the pandemic, we made changes to our teaching and assessment to ensure our current students could continue with their studies uninterrupted and safely. These changes included courses being taught through blended delivery, normally including some face-to-face teaching, online provision, or a combination of both across the year. The teaching and assessment methods listed show what is currently approved for 2022 entry; changes may be necessary if, by the beginning of this course, we need to adapt the way we're delivering them due to the external environment, and to allow you to continue to receive the best education possible safely and seamlessly. Components and modules explained Components are the blocks of study that make up your course. A component may have a set module which you must study, or a number of modules from which you can choose. Each component has a status and carries a certain number of credits towards your qualification. Status What this means Core You must take the set module for this component and you must pass. No failure can be permitted. Core with Options You can choose which module to study from the available options for this component but you must pass. No failure can be permitted. Compulsory You must take the set module for this component. There may be limited opportunities to continue on the course/be eligible for the qualification if you fail. Compulsory with Options You can choose which module to study from the available options for this component. There may be limited opportunities to continue on the course/be eligible for the qualification if you fail. Optional You can choose which module to study from the available options for this component. There may be limited opportunities to continue on the course/be eligible for the qualification if you fail. The modules that are available for you to choose for each component will depend on several factors, including which modules you have chosen for other components, which modules you have completed in previous years of your course, and which term the module is taught in. Modules Modules are the individual units of study for your course. Each module has its own set of learning outcomes and assessment criteria and also carries a certain number of credits. In most cases you will study one module per component, but in some cases you may need to study more than one module. For example, a 30-credit component may comprise of either one 30-credit module, or two 15-credit modules, depending on the options available. Modules may be taught at different times of the year and by a different department or school to the one your course is primarily based in. You can find this information from the module code. For example, the module code HR100-4-FY means: HR 100 4 FY The department or school the module will be taught by. In this example, the module would be taught by the Department of History. The module number. The UK academic level of the module. A standard undergraduate course will comprise of level 4, 5 and 6 modules - increasing as you progress through the course. A standard postgraduate taught course will comprise of level 7 modules. A postgraduate research degree is a level 8 qualification. The term the module will be taught in. AU: Autumn term SP: Spring term SU: Summer term FY: Full year AP: Autumn and Spring terms PS: Spring and Summer terms AS: Autumn and Summer terms Taught over one year on a full-time basis Taught modules for the first two terms, followed by a dissertation in the summer Study is highly practical and involves both lectures and hands-on laboratory sessions Analyse and model real world financial data Attend lectures given by practitioners, including senior staff from HSBC, Olsen Ltd, Royal Bank of Scotland and the Financial Services Authority Courses are awarded on the results of your written examinations, together with continual assessments of your practical work and coursework Many dissertations have formed the basis of published research papers Students have been invited to present at international conferences and renowned institutions, such as the Bank of England Fees will increase for each academic year of study. At Essex we pride ourselves on being a welcoming and inclusive student community. We offer a wide range of support to individuals and groups of student members who may have specific requirements, interests or responsibilities. Find out more The University makes every effort to ensure that this information on its programme specification is accurate and up-to-date. Exceptionally it can be necessary to make changes, for example to courses, facilities or fees. Examples of such reasons might include, but are not limited to: strikes, other industrial action, staff illness, severe weather, fire, civil commotion, riot, invasion, terrorist attack or threat of terrorist attack (whether declared or not), natural disaster, restrictions imposed by government or public authorities, epidemic or pandemic disease, failure of public utilities or transport systems or the withdrawal/reduction of funding. Changes to courses may for example consist of variations to the content and method of delivery of programmes, courses and other services, to discontinue programmes, courses and other services and to merge or combine programmes or courses. The University will endeavour to keep such changes to a minimum, and will also keep students informed appropriately by updating our programme specifications. The University would inform and engage with you if your course was to be discontinued, and would provide you with options, where appropriate, in line with our Compensation and Refund Policy. The full Procedures, Rules and Regulations of the University governing how it operates are set out in the Charter, Statutes and Ordinances and in the University Regulations, Policy and Procedures.

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