

MAT3

MATHEMATICAL TRIPOS Part III

Monday 10 June 2024 9:00 am to 12:00 pm

PAPER 211

ADVANCED FINANCIAL MODELS

Before you begin please read these instructions carefully

Candidates have THREE HOURS to complete the written examination.

 $\begin{array}{c} \textbf{Attempt } \textbf{ALL } \textbf{ questions.} \\ \textbf{There are } \textbf{FOUR } \textbf{ questions in total.} \\ \textbf{Question 1 carries 40 marks. } \textbf{ Questions 2, 3 and 4 each carry 20 marks.} \end{array}$

STATIONERY REQUIREMENTS

SPECIAL REQUIREMENTS

Cover sheet

Treasury tag

Script paper

Rough paper

You may not start to read the questions printed on the subsequent pages until instructed to do so by the Invigilator.

None