Faculty of Economic Sciences, University of Warsaw

Master's Programme Curriculum

Field of study: Quantitative Finance

Academic year 2020/2021

Only for those students, who did not complete course during the first degree

Occupational Safety and Health (OSH)	*godz.*	4	*ECTS*	*0,5*
Intellectual Property Protection	*godz.*	6	*ECTS*	*0,5*

No	Course code	Course name	Course type	hours/ ECTS	Year I: 1	Year I: 2	Year II: 3	Year II: 4	total hours/ ECTS credits
	General Courses								
1	university offer	General elective course (OGUN)	wykł.	godz.	30			30	**60**
				ECTS	*3*			*3*	***6***
		Total of hours in the group of courses			***30***	***0***	***0***	***30***	***60***
		ECTS of credits in the group of courses			***3***	***0***	***0***	***3***	***6***
	Core courses								
2	2400-QFU2AMI	Advanced Microeconomics (lub Applied Microeconomics)	lecture	godz.			30		**30**
				ECTS			*3*		***3***
3	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz.			30		**30**
				ECTS			*3*		***3***
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz.	30				**30**
				ECTS	*2*				***2***
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz.	30				**30**
				ECTS	*3*				***3***
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz.	30				**30**
				ECTS	*3*				***3***
7	2400-QFU1MMF	Mathematical Methods in Finance	lecture	godz.	30				**60**
			lab.	godz.	30				
				ECTS	*7*				***7***
8	2400-QFU1TSA	Time Series Analysis	lecture	*godz.*		*30*			***60***
			lab.	*godz.*		*30*			
				ECTS		*6*			***6***
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture	*godz.*			*30*		***60***
			lab.	*godz.*			*30*		
				ECTS			*6*		***6***
		Total of hours in the group of courses			***150***	***60***	***120***	***0***	***330***
		ECTS of credits in the group of courses			***15***	***6***	***12***	***0***	***33***
C	**Field -of study courses**								
10	2400-QFU1FSA	Financial Statement Analysis	lecture	godz.	30				45
			lab.	godz.	15				
				ECTS	*6*				*6*
11	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz.	30				30
				ECTS	*3*				*3*
12	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz.	30				30
				ECTS	*3*				*3*
13	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz.		*30*			*30*
				ECTS		*3*			*3*
14	2400-QFU1EFI	Equity and Fixed Income	lecture	*godz.*		*30*			***45***
			lab.	*godz.*		*15*			
				ECTS		*5*			***5***
15	2400-QFU1DVM	Derivatives Markets	lecture	*godz.*		*30*			***45***
			lab.	*godz.*		*15*			
				ECTS		***4***			***4***
16	2400-QFU1CFN	Corporate Finance	lecture	*godz.*		*30*			***45***
			lab.	*godz.*		*15*			
				ECTS		***4***			***4***
17	2400-QFU1CF	Computational Finance	labs	*godz.*		*30*			***30***
				ECTS		***5***			*5*
18	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	*godz.*			*30*		***30***
				ECTS			*5*		*5*

19	2400-QFU2C1	C++ in Quantitative Finance I	lab	*godz.*			*30*		*30*
				ECTS			*4*		*4*
20	2400-QFU2TPRO	Theory and practice of option pricing	lecture	*godz.*			*30*		*30*
				ECTS			*6*		*6*
21	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	*godz.*				*30*	*30*
				ECTS				*5*	*5*
22	2400-QFU2C2	C++ in Quantitative Finance II	lab	*godz.*				*30*	*30*
				ECTS				*4*	*4*
23	2400-QFU2EFM	Empirics of Financial Markets	seminar	*godz.*				*30*	*30*
				ECTS				*5*	*5*
24	2400-QFU2TSA	Automatic Transactional Systems	lab	*godz.*				*30*	*30*
				ECTS				*5*	*5*
		Total of hours in the group of courses			***105***	***195***	***90***	***120***	***510***
		ECTS of credits in the group of courses			***12***	***21***	***15***	***19***	***67***
D	**Master Thesis Seminar**								
25	2400-SU2TS…….	Master Thesis Seminar	seminar			30	30	30	90
				ECTS		*3*	*3*	*3*	*9*
26		Preparation of the thesis for the diploma examination	own work						0
				ECTS				*5*	*5*
		Total of hours in the group of courses			***0***	***30***	***30***	***30***	***90***
		ECTS of credits in the group of courses			***0***	***3***	***3***	***8***	***14***
		Total of hours			**285**	**285**	**240**	**180**	**990**
		ECTS of credits			**30**	**30**	**30**	**30**	**120**

13.10.2021

Form of credit
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