

Faculty of Economic Sciences, University of Warsaw

Master's Programme Curriculum

Field of study: Quantitative Finance

Academic year 2021/2022

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

13.10.2021

No	Course code	Course name	Course type	hours/ ECTS	Year				total hours/ ECTS credits	Form of credit
					I		II			
					1	2	3	4		
General Courses										
1	university offer	General elective course (OGUN)	wykl.	godz. ECTS	30 3			30 3	60 6	Credit
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. ECTS			30 3		30 3	written exam
3	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz. ECTS			30 3		30 3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz. ECTS	30 2				30 2	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz. ECTS	30 3				30 3	written exam
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz. ECTS	30 3				30 3	written exam
7	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. godz. ECTS	30 30 7				60 7	written exam
8	2400-QFU1TSA	Time Series Analysis	lecture lab.	godz. godz. ECTS		30 30 6			60 6	written exam
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	godz. godz. ECTS			30 30 6		60 6	written exam
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 lab.	godz. godz. ECTS	30 15 6				45 6	written exam
11	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz. ECTS	30 3				30 3	written exam
12	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz. ECTS	30 3				30 3	written exam
13	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz. ECTS		30 3			30 3	written exam
14	2400-QFU1EFI	Equity and Fixed Income	lecture lab.	godz. godz. ECTS		30 15 5			45 5	written exam
15	2400-QFU1DVM	Derivatives Markets	lecture lab.	godz. godz. ECTS		30 15 4			45 4	written exam
16	2400-QFU1CFN	Corporate Finance	lecture lab.	godz. godz. ECTS		30 15 4			45 4	written exam
17	2400-QFU1CF	Computational Finance	labs	godz. ECTS		30 5			30 5	written exam
18	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz. ECTS			30 5		30 5	written exam
19	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz. ECTS			30 4		30 4	written exam
20	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz. ECTS			30 6		30 6	written exam
21	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz. ECTS				30 5	30 5	written exam
22	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz. ECTS			30 4		30 4	written exam
23	2400-QFU2EFM	Empirics of Financial Markets	seminar	godz. ECTS				30 5	30 5	Credit

24	2400-QFU2TSA	Automatic Transactional Systems	lab	godz.				30	30	Credit	
				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	Credit	
				ECTS		3	3	3	9		
26		Preparation of the thesis for the diploma examination	own work						0	Credit	
				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	