

## 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)	wykt.	godz.	30			30	60	Credit
				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	written exam
				ECTS			3		3	
3	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz.			30		30	written exam
				ECTS			3		3	
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz.	30				30	written exam
				ECTS	2				2	
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz.	30				30	written exam
				ECTS	3				3	
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz.	30				30	written exam
				ECTS	3				3	
7	2400-QFU1MMF	Mathematical Methods in Finance	lecture	godz.	30				60	written exam
			lab.	godz.	30					
				ECTS	7				7	
8	2400-QFU1TSA	Time Series Analysis	lecture	godz.		30			60	written exam
			lab.	godz.		30				
				ECTS		6			6	
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture	godz.			30		60	written exam
			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	written exam
			lab.	godz.	15					
				ECTS	6				6	
11	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz.	30				30	written exam
				ECTS	3				3	
12	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz.	30				30	written exam
				ECTS	3				3	
13	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz.		30			30	written exam
				ECTS		3			3	
14	2400-QFU1EFI	Equity and Fixed Income	lecture	godz.		30			45	written exam
			lab.	godz.		15				
				ECTS		5			5	
15	2400-QFU1DVM	Derivatives Markets	lecture	godz.		30			45	written exam
			lab.	godz.		15				
				ECTS		4			4	
16	2400-QFU1CFN	Corporate Finance	lecture	godz.		30			45	written exam
			lab.	godz.		15				
				ECTS		4			4	
17	2400-QFU1CF	Computational Finance	labs	godz.		30			30	written exam
				ECTS		5			5	
18	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz.			30		30	written exam
				ECTS			5		5	
19	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz.			30		30	written exam
				ECTS			4		4	
20	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz.			30		30	written exam
				ECTS			6		6	
21	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz.				30	30	written exam
				ECTS				5	5	
22	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz.				30	30	written exam
				ECTS				4	4	
23	2400-QFU2EFM	Empirics of Financial Markets	seminar	godz.				30	30	Credit
				ECTS				5	5	

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	