

## Faculty of Economic Sciences, University of Warsaw

## Master's Programme Curriculum

## Full-time studies

Field of study: **Quantitative Finance**

## Academic year 2022/2023

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

05/04/2022

No	Course code	Course name	Course type	hours/ ECTS	Year				total hours/ ECTS credits	Form of credit
					I		II			
					1	2	3	4		
<b>General Courses</b>										
1	university offer	General elective course (OGUN)	wykt.	godz. 30 ECTS 3			30	3	60 6	Credit
<b>Total of hours in the group of courses</b>					30	0	0	30	60	
<b>ECTS of credits in the group of courses</b>					3	0	0	3	6	
<b>Core courses</b>										
3	2400-QFU2AMA	Advanced Macroeconomics	lecture	godz. 30 ECTS 3			30	3	30 3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz. 30 ECTS 2					30 2	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz. 30 ECTS 3					30 3	written exam
6	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. 30 godz. 30 ECTS 6					60 6	written exam
7	2400-QFU1TSA	Time Series Analysis	lecture lab.	godz. 30 godz. 30 ECTS 6		30			60 6	written exam
8	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	godz. 30 godz. 30 ECTS 6		30			60 6	written exam
<b>Total of hours in the group of courses</b>					120	60	90	0	270	
<b>ECTS of credits in the group of courses</b>					11	6	9	0	26	
<b>C Field -of study courses</b>										
9	2400-QFU1FSA	Financial Statement Analysis	lecture lab.	godz. 30 godz. 15 ECTS 6					45 6	written exam
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz. 30 ECTS 3					30 3	written exam
11	2400-QFU1AIS	Asset Allocation and Investment Strategies	seminar	godz. 30 ECTS 3					30 3	written exam
12	2400-QFU1MLI	Machine Learning in Finance I	lecture lab.	godz. 15 godz. 15 ECTS 4					30 4	written exam
14	2400-QFU1EFI	Equity and Fixed Income	lecture lab.	godz. 30 godz. 15 ECTS 5		30			45 5	written exam
15	2400-QFU1DVM	Derivatives Markets	lecture lab.	godz. 30 godz. 15 ECTS 4		30			45 4	written exam
16	2400-QFU1CFN	Corporate Finance	lecture lab.	godz. 30 godz. 15 ECTS 4		30			45 4	written exam
17	2400-QFU1CF	Computational Finance	lab.	godz. 30 ECTS 5		30			30 5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	godz. 30 ECTS 3		30			30 3	Credit

19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz.			30		30		
				ECTS			5		5	written exam	
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz.			30		30		
				ECTS			4		4	written exam	
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz.			30		30		
				ECTS			6		6	written exam	
22	2400-QFU1MLII	Machine Learning in Finance II	lab	godz.			30		30		
				ECTS			3		3	written exam	
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz.				30	30		
				ECTS				4	4	written exam	
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz.				30	30		
				ECTS				4	4	written exam	
25	2400-QFU2EFM	Empirics of Financial Markets	seminar	godz.				30	30		
				ECTS				4	4	Credit	
26	2400-QFU2TSA	Automatic Transactional Systems	lab	godz.				30	30		
				ECTS				4	4	Credit	
		<b>Total of hours in the group of courses</b>					<b>135</b>	<b>195</b>	<b>120</b>	<b>120</b>	<b>570</b>
		<b>ECTS of credits in the group of courses</b>					<b>16</b>	<b>21</b>	<b>18</b>	<b>16</b>	<b>71</b>
<b>D</b>	<b>Master Thesis Seminar</b>										
27	2400-SU2TS.....	Master Thesis Seminar	seminar				30	30	30	90	
				ECTS			3	3	11	17	Credit
		<b>Total of hours in the group of courses</b>					<b>0</b>	<b>30</b>	<b>30</b>	<b>30</b>	<b>90</b>
		<b>ECTS of credits in the group of courses</b>					<b>0</b>	<b>3</b>	<b>3</b>	<b>11</b>	<b>17</b>
		<b>Total of hours</b>					<b>285</b>	<b>285</b>	<b>240</b>	<b>180</b>	<b>990</b>
		<b>ECTS of credits</b>					<b>30</b>	<b>30</b>	<b>30</b>	<b>30</b>	<b>120</b>