Faculty of Economic Sciences, University of Warsaw Master's Programme Curriculum PART -TIME STUDIES

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

									13-10-2021	
	Course code	Course name	Course type			Year				
No				hours/ ECTS	1	2	3	4	total hours/ ECTS credits	Form of credit
	General Courses	5								
1	university offer	General elective course (OGUN)	wykł.	godz.	30 3			30 3	60 <i>6</i>	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	Advanced Missesses are include Associated		.			2.0			
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.			30 <i>3</i>		30 <i>3</i>	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz.	30				30	
_	2400 05114105	Introduction to Overtitative Finance	Lookuwa	godz.	30				30	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	ECTS	3				3	written exam
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz.	30				30	
				ECTS	3				3	written exam
7	2400-	Mathematical Methods in Finance	lecture lab.	godz. godz.	30				60	written exam
	QFU1MMF			ECTS	7				7	
8	2400-QFU1TSA	Time Series Analysis	lecture	godz. godz.		30 30			60	written exam
	2100 0101137	Time Series Analysis	lab.	ECTS		6			6	WITCCH CXUIII
0	2400 OFHEE	Quantitative Strategies. High Frequency	lecture	godz.			30		60	written even
9	12400-OFUZFEC I	Data	lab.	godz. ECTS			30 6		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	
С	Field -of study co	ourses		and-	30					
10	2400-QFU1FSA	Financial Statement Analysis	lecture	godz. godz.	15				45	written exam
			Tab.	ECTS	6				6	
11	2400-OFU1ESL	Ethical Standards and Financial Law	lecture	godz.	30				30	
				ECTS	3				3	written exam
12	2400-QFU1AIS	Asset Allocation and Investment	seminar	godz.	30				30	
		Strategies I		ECTS	3				3	written exam
13	2400-QFU1AIS2	Asset Allocation and Investment	seminar	godz.		30			30	
		Strategies II	1	ECTS		3			3	written exam
14	2400-QFU1EFI	Equity and Fixed Income	lecture	godz. godz.		30 15			45	written exam
14	2400 Qi OʻLLIT Lquity and tixed income	lab.	ECTS		5			5	WITCECH CAGIII	
	2400		lecture	godz.		30				
15	2400- QFU1DVM	Derivatives Markets	lab	godz.		15			45	written exam
	QI UIDVIVI		lab.	ECTS		4			4	
1.0	2400 0514 052	Comparate Finance	lecture	godz.		30			45	
16	2400-QFU1CFN Corporate Finance	lab.	godz. ECTS		15 4			4	written exam	
17	2400-QFU1CF	Computational Finance	labs	godz.		30			30	
	·	computational i mance	1003	ECTS		5	20		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.			30		30	
	- 100 01 02 01									
20	2400-	Theory and practice of option pricing	lab	ECTS godz.			4 30		30	written exam

	2400-		<u> </u>	godz.				30	30	7 I
21	QFU2RAMb	Risk Analysis and Modelling II	seminar	ECTS				5	5	written exam
22	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz.				30	30	
	2.00 0.0202	5 × 111 Quantitudino 111		ECTS				4	4	written exam
23	2400-0EH2EEM	Empirics of Financial Markets	seminar	godz.				30	30	Credit
23	2400-QI 02LI WI	Limpinies of Financial Warkets	Seminal	ECTS				5	5	Credit
2.4			godz.				30	30	6 - 10	
24	2400-QFU2TSA Automatic Transactional Systems	lab	ECTS				5	5	Credit	
		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 Se	eminar								
					30	30	30	90		
25	2400-SU2TS	Master Thesis Seminar	seminar	ECTS		3	3	3	9	Credit
								0		
26		Preparation of the thesis for the diploma	own							Credit
		examination	work	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	