

Master's Programme Curriculum
Field of study: Quantitative Finance
Academic year 2019/2020

25.03.2019

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	Elective course (OGUN) (humanistic profile)	wykl.	godz.	30			30	60	Credit
				ECTS	3			3	6	
		<i>Total of hours in the group of courses</i>			30	0	0	30	60	
		<i>ECTS of credits in the group of courses</i>			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				60	
				ECTS	7				7	
8	2400-QFU1TSA	Time Series Analysis	lecture	godz.		30			60	written exam
			lab.	godz.		30			60	
				ECTS		6			6	
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture	godz.			30		60	written exam
			lab.	godz.			30		60	
				ECTS			6		6	
		<i>Total of hours in the group of courses</i>			150	60	120	0	330	
		<i>ECTS of credits in the group of courses</i>			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				45	
				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			45	
				ECTS		5			5	
15	2400-QFU1DVM	Derivatives Markets	lecture	godz.		30			45	written exam
			lab.	godz.		15			45	
				ECTS		4			4	
16	2400-QFU1CFN	Corporate Finance	lecture	godz.		30			45	written exam
			lab.	godz.		15			45	
				ECTS		4			4	
17	2400-QFU1CF	Computational Finance (wersja podstawowa lub zaawansowana)	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

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