Faculty of Economic Sciences, University of Warsaw Master's Programme Curriculum

Field of study: Quantitative Finance - full-time studies

Academic year 2023/2024

For those students, who did not get respective credits during undergraduate studies:

Occupational Safety and Health (OSH) (there is a possibility of using credits received within the last five years at selected UW faculties)	hours	4	ECTS	0,5
Intellectual Property Protection (IPP)	hours	6	ECTS	0,5

										22/03/2023
No	Course code	Course name	Course type		Year					
				hours/			ll ll		total hours/	Form of credit
				ECTS	1	2	3	4	ECTS credits	
	General Courses									
	university offer	General elective course (OGUN)	wykł.	hours	30			30	60	Credit
1		humanistic profile		ECTS	3			3	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			<u> </u>						
	2400-QFU2AMA	Advanced Macroeconomics	lecture	hours			30		30	
3				ECTS			3		3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	hours	30				30	
7	2400 QI 0131L		recture	ECTS	2				2	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	Loctura	hours	30				30	
5	2400-QF011QF	Introduction to Quantitative Finance	lecture	ECTS	3				3	written exam
			lecture							
6	2400-QFU1MMF	FU1MMF Mathematical Methods in Finance		hours	30				60	written exam
-			lab.	hours ECTS	30 <i>6</i>				6	
			lecture		U					-
7	2400-QFU1TSA	Time Series Analysis	lab.	hours		30			60	ritton ovom
,	2400-QF0113A			hours		30				written exam
				ECTS		6			6	
8	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	hours			30		60	
				hours			30			written exam
		Tabulat harmata dha mana atauman		ECTS	420		<u>6</u> 90		6	
		Total of hours in the group of courses			120	60		0	270	
	Field of study on	ECTS of credits in the group of courses			11	6	9	0	26	
С	Field -of study cou	irses	Lastone	hours	30					
_	2400-QFU1FSA	Financial Statement Analysis	lecture lab.	hours	15				45	written exam
9					6				6	
				ECTS					D	
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	hours	30				30	written exam
10				ECTS	3				3	
		Asset Allocation and Investment Strategies	seminar	hours	30				30	
11	2400-QFU1AIS			ECTS	3				3	written evam
			lecture		15				3	written exam
12	2400 OELIANALI	1MLI Machine Learning in Finance I	recture	hours					-	written ever
12	2400-QFU1MLI		lab.	hours	15				30	written exam
			ECTS 4	4						
			lecture	hours		30			45	
14	2400-QFU1EFI Eq	Equity and Fixed Income	lab.	hours		15				written exam
				ECTS		5			5	
	2400-QFU1DVM	Derivatives Markets	lecture lab.	hours		30			45	
15				hours		15				written exam
				ECTS		4			4	
			lecture	hours		30			45	
16	2400-QFU1CFN	FU1CFN Corporate Finance	lab.	hours		15			45	written exam
				ECTS		4			4	

17	2400-QFU1CF	Computational Finance	lab.	hours		30			30	
1/	./ 2400-QFUICF	Computational Finance	Iab.	ECTS		5			5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	hours		30			30	Credit
		noproduction research		ECTS		3	20		3	0.00.0
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	hours ECTS			<i>30 5</i>		30 5	written exam
20	2400 0511264	0	1-1-	hours			30		30	WITEEETEAUTI
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	ECTS			4		4	written exam
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	hours			30		30	
	2400 OFHIAMIH	, , , , ,		ECTS			6		<u>6</u> 30	written exam
22	2400-QFU1MLII	Machine Learning in Finance II	lab	hours ECTS			3		30	written exam
22	2400 OF LID ANAL	FU2RAMb Risk Analysis and Modelling II	seminar	hours			_	30	30	
23	2400-QFU2RAMb			ECTS				4	4	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	hours				30	30	
		1,1		ECTS				4	4 30	written exam
25	2400-QFU2EFM	Empirics of Financial Markets	seminar	hours				30	30	Credit
				ECTS				4	4	
26	2400-QFU2TSA	Automatic Transactional Systems	lab	hours				30	30	Credit
20				ECTS				4	4	
		Total of hours in the group of courses			135	195	120	120	570	
		ECTS of credits in the group of courses			16	21	18	16	71	
D	Master Thesis Sem	inar								
	2400-SU2TS Master Thesis Se		seminar			30	30	30	90	
27		Master Thesis Seminar		ECTS		3	3	11	17	Credit
		Total of hours in the group of courses			0	30	30	30	90	
		ECTS of credits in the group of courses			0	3	3	11	17	
		Total of hours			285	285	240	180	990	
		ECTS of credits			30	30	30	30	120	