

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	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)	wykł.	hours	30			30	60	Credit
		humanistic profile		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									
3	2400-QFU2AMA	Advanced Macroeconomics	lecture	hours			30		30	written exam
				ECTS			3		3	
4	2400-QFU1STE	Statistics & Econometrics	lecture	hours	30				30	written exam
				ECTS	2				2	
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	hours	30				30	written exam
				ECTS	3				3	
6	2400-QFU1MMF	Mathematical Methods in Finance	lecture	hours	30				60	written exam
			lab.	hours	30					
			ECTS	6				6		
7	2400-QFU1TSA	Time Series Analysis	lecture	hours		30			60	written exam
			lab.	hours		30				
			ECTS		6			6		
8	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture	hours			30		60	written exam
			lab.	hours			30			
			ECTS			6		6		
		Total of hours in the group of courses			120	60	90	0	270	
		ECTS of credits in the group of courses			11	6	9	0	26	
C	Field -of study courses									
9	2400-QFU1FSA	Financial Statement Analysis	lecture	hours	30				45	written exam
			lab.	hours	15					
			ECTS	6				6		
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	hours	30				30	written exam
				ECTS	3				3	
11	2400-QFU1AIS	Asset Allocation and Investment Strategies	seminar	hours	30				30	written exam
				ECTS	3				3	
12	2400-QFU1MLI	Machine Learning in Finance I	lecture	hours	15				30	written exam
			lab.	hours	15					
			ECTS	4				4		
14	2400-QFU1EFI	Equity and Fixed Income	lecture	hours		30			45	written exam
			lab.	hours		15				
			ECTS		5			5		
15	2400-QFU1DVM	Derivatives Markets	lecture	hours		30			45	written exam
			lab.	hours		15				
			ECTS		4			4		
16	2400-QFU1CFN	Corporate Finance	lecture	hours		30			45	written exam
			lab.	hours		15				
			ECTS		4			4		

17	2400-QFU1CF	Computational Finance	lab.	hours		30			30	
				ECTS		5			5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	hours		30			30	
				ECTS		3			3	Credit
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	hours			30		30	
				ECTS			5		5	written exam
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	hours			30		30	
				ECTS			4		4	written exam
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	hours			30		30	
				ECTS			6		6	written exam
22	2400-QFU1MLII	Machine Learning in Finance II	lab	hours			30		30	
				ECTS			3		3	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	hours				30	30	
				ECTS				4	4	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	hours				30	30	
				ECTS				4	4	written exam
25	2400-QFU2EFM	Empirics of Financial Markets	seminar	hours				30	30	
				ECTS				4	4	Credit
26	2400-QFU2TSA	Automatic Transactional Systems	lab	hours				30	30	
				ECTS				4	4	Credit
		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 Seminar									
27	2400-SU2TS.....	Master Thesis Seminar	seminar			30	30	30	90	
				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	