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

Field of study: Quantitative Finance - part-time studies

22/03/2023

Academic year 2023/2024

Only for those students, who did not complete course during the first degree							
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	hours	6	ECTS	0,5			

			C		Year				total hours/	Form of credit
No		Course name	Course	hours/	I		II			
NO	Course code	Course name	type	ECTS	1	2	3	4	ECTS credits	Formorcreat
	General Courses	General elective course (OGUN)	1	hours	30			30	60	
1	university offer	humanistic profile	wykł.	hours ECTS	30			30	6	Credit
-	university oner	Total of hours in the group of courses		LCIJ	30	0	0	30	60	
		ECTS of credits in the group of courses			3	0	0	3	6	
	Core courses									
		Advanced Magraces and anise	lecture	hours			30		30	
3	2400-QFU2AMA	Advanced Macroeconomics	recture	ECTS			3		3	written exam
			1	hours	30				30	
4	2400-QFU1STE	Statistics & Econometrics	lecture	ECTS	2				2	written exam
-				hours	30				30	
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	ECTS	3				3	written exam
			lecture	hours	30					
6	2400-QFU1MMF	Mathematical Methods in Finance	lab.	hours	30				60	written exam
			140.	ECTS	6				6	
			lecture	hours		30			60	
7	2400-QFU1TSA	Time Series Analysis	lab.	hours		30			00	written exam
			100.	ECTS		6			6	
		Quantitative Strategies. High Frequency Data	lecture	hours			30		60	
8	2400-QFU2FEC		lab.	hours			30			written exam
		Total of house in the success of courses		ECTS	120	60	6		6	
		Total of hours in the group of courses			120 11	60	90 9	0 0	270	
С	Field -of study cou	ECTS of credits in the group of courses			11	6	9	U	26	
	Field -Of Study Cou	1355	lecture	hours	30					
9	2400-QFU1FSA	Financial Statement Analysis	icciaic	hours	15				45	written exam
9	2400-QF01F3A		lab.	ECTS	6				6	
				LUIS	-					
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	hours	30				30	written exam
	2400-QI 01L3L			ECTS	3				3	
11		Asset Allocation and Investment		hours	30				30	
11	2400-QFU1AIS	Strategies	seminar	ECTS	3				3	written exam
			lecture	hours	15					
12	2400-QFU1MLI	Machine Learning in Finance I		hours	15				30	written exam
			lab.	ECTS	4				4	
		-QFU1EFI Equity and Fixed Income	lecture	hours		30				written exam
14	2400-QFU1EFI			hours		15			45	
			lab.	ECTS		5			5	
	2400-QFU1DVM Derivatives		lecture	hours		30				written exam
15		Derivatives Markets	reoture	hours		15			45	
1			lab.	ECTS		4			4	
	2400-QFU1CFN Corporate Finance		lecture	hours		4 30				written exam
16		Corporate Finance	lab.	hours		50 15			45	
				ECTS		4			4	
4-	2400.05.465			hours		30			30	
17	2400-QFU1CF	Computational Finance	lab.	ECTS		5			5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	hours		30			30	Credit
			iuv.	ECTS		3			3	Cicuit

19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	hours			30		30	j I
15	2400-QFU2C1	C++ in Quantitative Finance I	lab	ECTS			5		5	written exam
20				hours			30		30	
	2100 010201			ECTS			4		4	written exam
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	hours			30		30	
				ECTS			6 30		6 30	written exam
22	2400-QFU1MLII	Machine Learning in Finance II	lab	hours ECTS			30		30	written exam
		+		hours			5	30	30	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	ECTS				4	4	written exam
24			Lab	hours				30	30	
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	ECTS				4	4	written exam
_			1	hours				30	30	
25		Empirics of Financial Markets	seminar	ECTS				4	4	Credit
				hours				30	30	
26	5 2400-QFU2TSA Automatic Transactional Systems	Automatic Transactional Systems	lab	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 Sem		-							
						30	30	30	90	
27	2400-SU2TS	Master Thesis Seminar	seminar	ECTS		3	3	11	17	written exam written exam written exam written exam
		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	