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

Field of study: Quantitative Finance - part-time studies

Academic year 2024/2025

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

				Year					20.02.2024	
No		Course name	Course	hours/		i ''		II	total hours/	Form of credit
No	Course code	Course name	type	ECTS	1	2	3	4	ECTS credits	Form of credit
	General Courses	Conoral elective course (OCLIN)						2.0		
1	university offer	General elective course (OGUN) humanistic profile	wykł.	hours ECTS	30 3			30 3	60 6	Credit
	,	Total of hours in the group of courses			30	0	0	30	60	
	Core courses	ECTS of credits in the group of courses			3	0	0	3	6	
	2400-QFU2AMA	Advanced Macroeconomics	lecture	hours			30		30	
3	2400-QFOZAIVIA	Advanced Macroeconomics	lecture	ECTS			3		3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	hours ECTS	30				30	written evam
_	2422 05114105			hours	30				30	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	ECTS	3				3	written exam
6	2400-QFU1MMF	Mathematical Methods in Finance	lecture	hours	30 30				60	written exam
O			lab.	hours <i>ECTS</i>	6				6	wiitteii exaiii
			lecture	hours		30			60	
7	2400-QFU1TSA	Time Series Analysis	lab.	hours ECTS		30 6			6	written exam
		Quantitative Strategies. High Frequency	lecture	hours		U	30		60	
8	2400-QFU2FEC	Data	lab.	hours ECTS			30 6		6	written exam
		Total of hours in the group of courses		ECIS	120	60	90	0	270	
		ECTS of credits in the group of courses			11	6	9	0	26	
С	Field -of study cou	rses I	locturo	hours	30					
9	2400-QFU1FSA Financial Statement Analysis	Financial Statement Analysis	lecture	hours hours	15				45	written exam
			lab.	ECTS	6				6	
10	2400 05114561	Ethical Ctandondo and Financial Law	lo atumo	hours	30				30	written exam
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	ECTS	3				3	
11	2400-QFU1AIS	Asset Allocation and Investment Strategies	seminar	hours	30				30	written exam
	2 100 Qt 017 tt5			ECTS	3				3	
12	2400-QFU1MLI	Machine Learning in Finance I	lecture	hours hours	15 15				30	written exam
	l los Qi oʻzivizi	5	lab.	ECTS	4				4	
	2400-QFU1EFI Equity and	Equity and Fixed Income	lecture	hours		30			45	written exam
14			lab.	hours ECTS		15 5			5	
			lecture	hours		30				
15	2400-QFU1DVM	Derivatives Markets	lab.	hours		15			45	written exam
				ECTS		4 30			4	
16	2400-QFU1CFN	Corporate Finance	lecture lab.	hours hours		15			45	written exam
			iab.	ECTS		4			4	
17	2400-QFU1CF	Computational Finance	lab.	hours ECTS		30 5			30 5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	hours ECTS		30			30 3	Credit
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	hours		3	30		30	itt
		· · · · · · · · · · · · · · · · · · ·		ECTS hours			30		5 30	written exam
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	ECTS			4 30		30	written exam
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	hours ECTS			6		6	written exam
22	2400-QFU1MLII	Machine Learning in Finance II	lab	hours ECTS			30 3		30 3	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	hours				30	30 4	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	ECTS hours				4 30	30	
۷4	2-100 Q1 0202	C III Quantitative i Illance II	iau	ECTS hours				4 30	30	written exam
25	2400-QFU2EFM	Empirics of Financial Markets	seminar	ECTS				4	4	Credit
26	2400-QFU2TSA	U2TSA Automatic Transactional Systems	lah	hours				30	30	Credit
20	Z+00*QFUZT3A	,	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 Seminar									
	2400-SU2TS Master Thesis Seminar	seminar			30	30	30	90	Credit	
27			ECTS		3	3	11	17		
		Total of hours in the group of courses			0	<i>30</i>	30	<i>30</i>	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	