

Faculty of Economic Sciences, University of Warsaw
Master's Programme Curriculum
Field of study: Quantitative Finance - full-time studies
Academic year 2025/2026

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

No	Course name	Course type	hours/ ECTS	Year				total hours/ ECTS credits	Form of credit
				I		II			
				1	2	3	4		
A	General Courses								
1	General elective course (OGUN) humanistic profile	Lecture/ Seminar classes	hours	30			30	60	Credit
			ECTS	3			3	6	
2	Elective course (IT tools) - wybór z aktualnej oferty wydziału	Seminar classes	hours			30		30	Project
			ECTS			3		3	
	Total of hours in the group of courses			30	0	30	30	90	
	ECTS of credits in the group of courses			3	0	3	3	9	
B	Core courses								
3	Statistics & Econometrics	Lecture	hours	30				30	Written exam
			ECTS	2				2	
4	Introduction to Quantitative Finance	Lecture	hours	30				30	Written exam
			ECTS	3				3	
5	Mathematical Methods for Finance	Lecture	hours	30				60	Written exam
		Practical classes	hours	30					
			ECTS	6				6	
6	Time Series Analysis	Lecture	hours		30			60	Written exam, project
		Practical classes	hours		30				
			ECTS		6			6	
7	Quantitative Strategies. High Frequency Data	Lecture	hours			30		60	Written exam
		Practical classes	hours			30			
			ECTS			6		6	
	Total of hours in the group of courses			120	60	60	0	240	
	ECTS of credits in the group of courses			11	6	6	0	23	
C	Field -of study courses								
8	Financial Statement Analysis	Lecture	hours	30				45	Written exam
		Practical classes	hours	15					
			ECTS	6				6	
9	Ethical Standards and Financial Law	Lecture	hours	30				30	Written exam
			ECTS	3				3	
10	Asset Allocation and Investment Strategies	Seminar classes	hours	30				30	Written exam, project
			ECTS	3				3	
11	Machine Learning in Finance I	Lecture	hours	15				30	Written exam, project
		lab.	hours	15					
			ECTS	4				4	
12	Equity and Fixed Income	Lecture	hours		30			45	Written exam
		Practical classes	hours		15				
			ECTS		5			5	
13	Derivatives Markets	Lecture	hours		30			45	Written exam
		Practical classes	hours		15				
			ECTS		4			4	
14	Corporate Finance	Lecture	hours		30			45	Written exam
		Practical classes	hours		15				
			ECTS		4			4	
16	Computational Finance	Practical classes	hours		30			30	Practical exam, project
			ECTS		5			5	
17	Reproducible Research	Seminar classes	hours		30			30	Project
			ECTS		3			3	
18	Risk Analysis and Modelling I	Seminar classes	hours			30		30	Written exam
			ECTS			5		5	
19	C++ in Quantitative Finance I	Practical classes	hours			30		30	Written exam
			ECTS			4		4	
20	Theory and practice of option pricing	Practical classes	hours			30		30	Written exam
			ECTS			6		6	
21	Machine Learning in Finance II	Lab.	hours			30		30	Written exam
			ECTS			3		3	
22	Risk Analysis and Modelling II	Seminar classes	hours				30	30	Written exam
			ECTS				4	4	

23	C++ in Quantitative Finance II	Seminar classes	hours				30	30	Written exam
			ECTS				4	4	
25	Elective course (economics & finance) Students choose 1 out of 3 courses offered in the spring semester (1x30h): Advanced Macroeconomics, Empirics of Financial Markets, Venture Capital and Private Equity	Seminar classes	hours				30	30	Credit
			ECTS				3	3	
26	Algorithmic Trading System	Practical classes	hours				30	30	Written exam
			ECTS				5	5	
	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	Master Thesis Seminar	Seminar			30	30	30	90	Credit
			ECTS		3	3	11	17	
	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	