

Faculty of Economic Sciences, University of Warsaw
Master's Programme Curriculum
Field of study: Quantitative Finance - full-time studies
Academic year 2026/2027

For those students, who did not get respective credits during undergraduate studies (obligation to complete in the first year):

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 ECTS	30 3			30 3	60 6	Credit
2	Elective course (IT tools) - choice from the current Faculty's offer	Seminar classes	hours ECTS			30 3	30 3	30 3	Project
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 ECTS	30 2				30 2	Written exam
4	Introduction to Quantitative Finance	Lecture	hours ECTS	30 3				30 3	Written exam
5	Mathematical Methods for Finance	Lecture	hours	30				60	Written exam
		Practical classes	hours ECTS	30 6				6	
6	Time Series Analysis	Lecture	hours		30			60	Written exam, project
		Practical classes	hours ECTS		30 6			6	
7	Quantitative Strategies. High Frequency Data	Lecture	hours			30		60	Written exam
		Practical classes	hours ECTS			30 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 ECTS	15 6				6	
9	Ethical Standards and Financial Law	Lecture	hours ECTS	30 3				30 3	Written exam
10	Asset Allocation and Investment Strategies	Seminar classes	hours ECTS	30 3				30 3	Written exam, project
11	Machine Learning in Finance I	Lecture	hours	15				30	Written exam, project
		lab.	hours ECTS	15 4				4	
12	Equity and Fixed Income	Lecture	hours		30			45	Written exam
		Practical classes	hours ECTS		15 5			5	
13	Derivatives Markets	Lecture	hours	30				45	Written exam
		Practical classes	hours ECTS		15 4			4	
14	Corporate Finance	Lecture	hours	30				45	Written exam
		Practical classes	hours ECTS		15 4			4	
16	Computational Finance	Practical classes	hours ECTS	30 5				30 5	Practical exam, project
17	Reproducible Research	Seminar classes	hours ECTS	30 3				30 3	Project
18	Risk Analysis and Modelling I	Seminar classes	hours ECTS			30 5		30 5	Written exam
19	C++ in Quantitative Finance I	Practical classes	hours ECTS			30 4		30 4	Written exam
20	Theory and practice of option pricing	Practical classes	hours ECTS			30 6		30 6	Written exam
21	Machine Learning in Finance II	Lab.	hours ECTS			30 3		30 3	Written exam
22	Risk Analysis and Modelling II	Seminar classes	hours ECTS				30 4	30 4	Written exam
23	C++ in Quantitative Finance II	Seminar classes	hours ECTS				30 4	30 4	Written exam
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 ECTS				30 5	30 5	Written exam
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	hours ECTS		30 3	30 3	30 11	90 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	