

Faculty of Economic Sciences, University of Warsaw

Master's Programme Curriculum

Field of study: **Quantitative Finance**

Academic year 2020/2021

21.04.2020

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)	wykl.	godz. 30 ECTS 3			30	60 6	Credit	
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										
2	2400-QFU2AMI	Advanced Microeconomics (lub Applied Microeconomics)	lecture	godz. 30 ECTS 3			30	30 3	written exam	
3	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz. 30 ECTS 3			30	30 3	written exam	
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz. 30 ECTS 2				30 2	written exam	
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz. 30 ECTS 3				30 3	written exam	
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz. 30 ECTS 3				30 3	written exam	
7	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. 30 godz. 30 ECTS 7				60 7	written exam	
8	2400-QFU1TSA	Time Series Analysis	lecture lab.	godz. 30 godz. 30 ECTS 6		30 30		60 6	written exam	
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	godz. 30 godz. 30 ECTS 6		30 30		60 6	written exam	
Total of hours in the group of courses					150	60	120	0	330	
ECTS of credits in the group of courses					15	6	12	0	33	
C Field -of study courses										
10	2400-QFU1FSA	Financial Statement Analysis	lecture lab.	godz. 30 godz. 15 ECTS 6				45 6	written exam	
11	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz. 30 ECTS 3				30 3	written exam	
12	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz. 30 ECTS 3				30 3	written exam	
13	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz. 30 ECTS 3		30		30 3	written exam	
14	2400-QFU1EFI	Equity and Fixed Income	lecture lab.	godz. 30 godz. 15 ECTS 5		30		45 5	written exam	
15	2400-QFU1DVM	Derivatives Markets	lecture lab.	godz. 30 godz. 15 ECTS 4		30		45 4	written exam	
16	2400-QFU1CFN	Corporate Finance	lecture lab.	godz. 30 godz. 15 ECTS 4		30		45 4	written exam	
17	2400-QFU1CF	Computational Finance	labs	godz. 30 ECTS 5		30		30 5	written exam	
18	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz. 30 ECTS 5		30		30 5	written exam	
19	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz. 30 ECTS 4		30		30 4	written exam	
20	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz. 30 ECTS 6		30		30 6	written exam	
21	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz. 30 ECTS 5		30		30 5	written exam	

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22	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz.				30	30	written exam
				ECTS				4	4	
23	2400-QFU2EFM	Empirics of Financial Markets	seminar	godz.				30	30	Credit
				ECTS				5	5	
24	2400-QFU2TSA	Automatic Transactional Systems	lab	godz.				30	30	Credit
				ECTS				5	5	
Total of hours in the group of courses					105	195	90	120	510	
ECTS of credits in the group of courses					12	21	15	19	67	
D	Master Thesis Seminar									
25	2400-SU2TS.....	Master Thesis Seminar	seminar			30	30	30	90	Credit
				ECTS		3	3	3	9	
26		Preparation of the thesis for the diploma examination	own work						0	Credit
				ECTS				5	5	
Total of hours in the group of courses					0	30	30	30	90	
ECTS of credits in the group of courses					0	3	3	8	14	
Total of hours					285	285	240	180	990	
ECTS of credits					30	30	30	30	120	

Only for those students, who did not complete course during the first degree

Occupational Safety and Health (OSH)	godz.	4	ECTS	0,5
Intellectual Property Protection	godz.	6	ECTS	0,5