Master's Programme Curriculum

Field of study: **Finance, Investments and Accounting, speciality: Quantitative Finance**

Academic year 2015/2016

	Course code	Course name	Course type	Number of Hours				Total Hours	ECTS Credits
				Year I		Year II			
				F	S	F	S		
A	General Courses								
1	2400-FIM1POWI	Intellectual Property Protection	training	6				6	0,5
2	0000-BHP-OG	Occupational Safety and Health (OSH)	training	4				4	0,5
3		Elective course (OGUN)	seminar	30			30	60	6
B	Core courses								7
4	2400-QFU1STE	Statistics & Econometrics **	lecture	30				30	1
5	2400-QFU1MAF	Macroeconomics of Finance	lecture	30				30	6
6	2400-QFU1MMF	Mathematical Methods in Finance	lecture	30				60	7
			lab	30					
7	2400-QFU1TSA	Time Series Analysis	lecture		30			60	5
			lab		30				
8	2400-QFU2AMI	Advanced Microeconomics (Asset Pricing)	lecture			30		30	3
9	2400-QFU2AMA	Advanced Macroeconomics	lecture			30		30	3
10	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture			30		60	6
			lab			30			
C	Field -of study courses								31
11	2400-QFU1FSA	Financial Statement Analysis	lecture	30				45	6
			lab	15					
12	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	30				30	3
13	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	30				30	3
14	2400-QFU1EFI	Equity and Fixed Income	lecture		30			45	4
			lab		15				
15	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar		30			30	3
16	2400-QFU1DVM	Derivatives Markets	lecture		30			45	5
			lab		15				
17	2400-QFU1CFN	Corporate Finance	lecture		30			45	5
			lab		15				
18	2400-QFU1CF	Computational Finance	labs		30			30	3
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar			30		30	4
20	2400-QFU2C1	C++ in Quantitative Finance I	lab			30		30	4
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture			30		30	5
22	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar				30	30	4
23	2400-QFU2C2	C++ in Quantitative Finance II	lab				30	30	4
24	2400-QFU2EFM	Empirics of Financial Markets	seminar				30	30	5
25	2400-QFU2TSA	Automatic Transactional Systems	lab				30	30	4
D	Master Thesis Seminar								62
26	2400-SU2TS....	Master Thesis Seminar	seminar		30	30	30	90	15
		Preparation of the thesis for the diploma examinati							5
									20
			total 4 semesters =	265	285	240	180	970	120

30	no end-term exam (written home-taken assignments/project)
30	end-term written exam

** only for students who did not pass the entry exam