

Master's Programme Curriculum

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

Academic year 2014/2015

	Course code	Course name	Course type	Number of Hours				Total Hours	ECTS Credits				
				Year I		Year II							
				F	S	F	S						
<b>A</b>	<b>General Courses</b>												
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>B</b>	<b>Core courses</b>								<b>7</b>				
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							
<b>C</b>	<b>Field -of study courses</b>								<b>31</b>				
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				
<b>D</b>	<b>Master Thesis Seminar</b>								<b>62</b>				
26	2400-SU2TS....	Master Thesis Seminar	seminar		30	30	30	90	15				
27		Preparation of the thesis for the diploma examination							5				
									<b>20</b>				
				total 4 semesters =				<b>265</b>	<b>285</b>	<b>240</b>	<b>180</b>	<b>970</b>	<b>120</b>

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