

Faculty of Economic Sciences, University of Warsaw  
 Master's Programme Curriculum  
 Field of study: **Quantitative Finance**  
 Academic year 2021/2022

8-03-2021

No	Course code	Course name	Course type	hours/ ECTS	Year				total hours/ ECTS credits	Form of credit
					I		II			
					1	2	3	4		
<b>General Courses</b>										
1	university offer	General elective course (OGUN)	wykt.	godz. ECTS	30 3			30 3	60 6	Credit
<b>Total of hours in the group of courses</b>					<b>30</b>	<b>0</b>	<b>0</b>	<b>30</b>	<b>60</b>	
<b>ECTS of credits in the group of courses</b>					<b>3</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>6</b>	
<b>Core courses</b>										
2	2400-QFU2AMI	Advanced Microeconomics (lub Applied Microeconomics)	lecture	godz. ECTS			30 3		30 3	written exam
3	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz. ECTS			30 3		30 3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz. ECTS	30 2				30 2	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz. ECTS	30 3				30 3	written exam
6	2400-QFU1MF	Macroeconomics for Finance	lecture	godz. ECTS	30 3				30 3	written exam
7	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. godz. ECTS	30 30 7				60 60 7	written exam
8	2400-QFU1TSA	Time Series Analysis	lecture lab.	godz. godz. ECTS		30 30 6			60 60 6	written exam
9	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	godz. godz. ECTS			30 30 6		60 60 6	written exam
<b>Total of hours in the group of courses</b>					<b>150</b>	<b>60</b>	<b>120</b>	<b>0</b>	<b>330</b>	
<b>ECTS of credits in the group of courses</b>					<b>15</b>	<b>6</b>	<b>12</b>	<b>0</b>	<b>33</b>	
<b>C Field -of study courses</b>										
10	2400-QFU1FSA	Financial Statement Analysis	lecture lab.	godz. godz. ECTS	30 15 6				45 45 6	written exam
11	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz. ECTS	30 3				30 3	written exam
12	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz. ECTS	30 3				30 3	written exam
13	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz. ECTS		30 3			30 3	written exam
14	2400-QFU1EFI	Equity and Fixed Income	lecture lab.	godz. godz. ECTS		30 15 5			45 45 5	written exam
15	2400-QFU1DVM	Derivatives Markets	lecture lab.	godz. godz. ECTS		30 15 4			45 45 4	written exam
16	2400-QFU1CFN	Corporate Finance	lecture lab.	godz. godz. ECTS		30 15 4			45 45 4	written exam
17	2400-QFU1CF	Computational Finance	labs	godz. ECTS		30 5			30 5	written exam
18	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz. ECTS			30 5		30 5	written exam
19	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz. ECTS			30 4		30 4	written exam
20	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz. ECTS			30 6		30 6	written exam

21	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz.				30	30	written exam		
				ECTS				5	5			
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			
		<b>Total of hours in the group of courses</b>						<b>105</b>	<b>195</b>	<b>90</b>	<b>120</b>	<b>510</b>
		<i>ECTS of credits in the group of courses</i>						<b>12</b>	<b>21</b>	<b>15</b>	<b>19</b>	<b>67</b>
<b>D Master Thesis Seminar</b>												
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	
		<b>Total of hours in the group of courses</b>						<b>0</b>	<b>30</b>	<b>30</b>	<b>30</b>	<b>90</b>
		<i>ECTS of credits in the group of courses</i>						<b>0</b>	<b>3</b>	<b>3</b>	<b>8</b>	<b>14</b>
		<b>Total of hours</b>						<b>285</b>	<b>285</b>	<b>240</b>	<b>180</b>	<b>990</b>
		<b>ECTS of credits</b>						<b>30</b>	<b>30</b>	<b>30</b>	<b>30</b>	<b>120</b>

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