

Master's Programme Curriculum
Field of study: Finance, Investments and Accounting, speciality: Quantitative Finance
Academic year 2017/2018

18.04.2017

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		Elective course (OGUN) (humanistic profile)	wykl.	godz. 30 ECTS 3				30 3	60 6	Credit
2	0000-BHP-OG	Occupational Safety and Health (OSH) and Health (OSH)	training	godz. 4 ECTS 0,5					4 0,5	Credit
3	2400-FIM1POWI	Intellectual Property Protection	training	godz. 6 ECTS 0,5					6 0,5	Credit
<i>Total of hours in the group of courses</i>					40	0	0	30	70	
<i>ECTS of credits in the group of courses</i>					4	0	0	3	7	
Core courses										
4	2400-QFU2AMI	Advanced Microeconomics (lub Applied Microeconomics)	lecture	godz. 30 ECTS 3			30 3		30 3	written exam
5	2400-QFU2AMA	Advanced Macroeconomics (lub Applied Macroeconomics)	lecture	godz. 30 ECTS 3			30 3		30 3	written exam
6	2400-QFU1STE	Statistics & Econometrics	lecture	godz. 30 ECTS 1					30 1	written exam
7	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz. 30 ECTS 3					30 3	written exam
8	2400-QFU1MF	Macroeconomics for Finance	lecture	godz. 30 ECTS 3					30 3	written exam
9	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. 30 godz. 30 ECTS 7					60 7	written exam
10	2400-QFU1TSA	Time Series Analysis	lecture lab.	godz. 30 godz. 30 ECTS 6					60 6	written exam
11	2400-QFU2FEC	Quantitative Strategies. High Frequency Data	lecture lab.	godz. 30 godz. 30 ECTS 6			30 30 6		60 6	written exam
<i>Total of hours in the group of courses</i>					150	60	120	0	330	
<i>ECTS of credits in the group of courses</i>					14	6	12	0	32	
C Field -of study courses										
12	2400-QFU1FSA	Financial Statement Analysis	lecture lab.	godz. 30 godz. 15 ECTS 6					45 6	written exam
13	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	godz. 30 ECTS 3					30 3	written exam
14	2400-QFU1AIS	Asset Allocation and Investment Strategies I	seminar	godz. 30 ECTS 3					30 3	written exam
15	2400-QFU1AIS2	Asset Allocation and Investment Strategies II	seminar	godz. 30 ECTS 3					30 3	written exam
16	2400-QFU1EFI	Equity and Fixed Income	lecture lab.	godz. 30 godz. 15 ECTS 5					45 5	written exam
17	2400-QFU1DVM	Derivatives Markets	lecture lab.	godz. 30 godz. 15 ECTS 4					45 4	written exam
18	2400-QFU1CFN	Corporate Finance	lecture lab.	godz. 30 godz. 15 ECTS 4					45 4	written exam
19	2400-QFU1CF	Computational Finance (wersja podstawowa lub zaawansowana)	labs	godz. 30 ECTS 3					30 3	written exam
20	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz. 30 ECTS 4			30 4		30 4	written exam
21	2400-QFU2C1	C++ in Quantitative Finance I	lab	godz. 30 ECTS 4			30 4		30 4	written exam
22	2400-QFU2TPRO	Theory and practice of option pricing	lecture	godz. 30 ECTS 5			30 5		30 5	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz. 30 ECTS 4			30 4		30 4	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz. 30 ECTS 4			30 4		30 4	written exam
25	2400-QFU2EFM	Empirics of Financial Markets	seminar	godz. 30 ECTS 5			30 5		30 5	Credit
26	2400-QFU2TSA	Automatic Transactional Systems	lab	godz. 30 ECTS 4			30 4		30 4	Credit
<i>Total of hours in the group of courses</i>					105	195	90	120	510	
<i>ECTS of credits in the group of courses</i>					12	19	13	17	61	

D Master Thesis Seminar										
27	2400-SU2TS.....	Master Thesis Seminar	seminar			30	30	30	90	Credit
				ECTS		5	5	5	15	
28		Preparation of the thesis for the diploma examination	own work					5	5	Credit
				ECTS				5	5	
<i>Total of hours in the group of courses</i>						0	30	30	30	90
<i>ECTS of credits in the group of courses</i>						0	5	5	10	20
Total of hours						295	285	240	180	1000
ECTS of credits						30	30	30	30	120