## Faculty of Economic Sciences, University of Warsaw Master's Programme Curriculum Full-time studies

Field of study: Quantitative Finance

## Academic year 2022/2023

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

	Occupational Safety and Health (OSH)		godz.	4	ECTS	0,5
ſ	Intellectual Property Protection		godz.	6	<b>ECTS</b>	0,5

	<u> </u>								05/04/2022	
					Year					
No	Course code	Carriera manna	Course	hours/	1		ll II		total hours/	Form of our dis
No		Course name	type	ECTS	1	2	3	4	ECTS credits	Form of credit
	<b>General Courses</b>									
		General elective course (OGUN)	wykł.	godz.	30			30	60	Credit
1	university offer	, ,	wyki.	ECTS	3			3	6	Creare
		Total of hours in the group of courses  ECTS of credits in the group of courses			<i>30</i>	0	0	30 3	60 6	
	Core courses	EC 13 of Creatts III the group of courses			3	U	U	3	U	
		Ad an ad Marian and a second	Land on	godz.			30		30	
3	2400-QFU2AMA	Advanced Macroeconomics	lecture	ECTS			3		3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	godz.	30				30	
4	2400-QF0151E	Statistics & Econometrics	lecture	ECTS	2				2	written exam
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	godz.	30				30	
				ECTS	3				3	written exam
6	2400-QFU1MMF	Mathematical Methods in Finance	lecture lab.	godz. godz.	30 30				60	written exam
U	2400 QI OTIVIIVII	Wathematical Wethous III I manee	IdD.	ECTS	6				6	WITECH CAMIT
	2400-QFU1TSA		lecture	godz.		30			60	
7		Time Series Analysis	lab.	godz.		30				written exam
	2400-QFU2FEC	Overstitetive Starteries High Farmon	lecture	godz.		6	30		6	
8		Quantitative Strategies. High Frequency Data	lab.	godz.			30		60	written exam
			iab.	ECTS			6		6	
		Total of hours in the group of courses			120	60	90	0	270	
	Field of a dece	ECTS of credits in the group of courses			11	6	9	0	26	
С	Field -of study cou	irses	lecture	godz.	30					
9	2400-QFU1FSA Finan	Financial Statement Analysis	lecture	godz.	15				45	written exam
9			lab.	ECTS	6				6	
			1	godz.	30				30	
10	2400-QFU1ESL	Ethical Standards and Financial Law  Asset Allocation and Investment	lecture	ECTS	3				3	ittan avam
					30				30	written exam
11	2400-QFU1AIS	Strategies	seminar	godz.	3				30	
		Strategies	lecture	ECTS					3	written exam
12	2400-QFU1MLI	Machine Learning in Finance I	recture	godz. godz.	15 15				30	written exam
12			lab.	ECTS	4				4	
	2400-QFU1EFI Equity and Fixed Income		lecture	godz.	7	30			-	
14			godz.	<del>                                     </del>	15		<del>                                     </del>	45	written exam	
			lab.	ECTS		5			5	
		D0-QFU1DVM Derivatives Markets	lecture	godz.		30			45	
15	2400-QFU1DVM		طما	godz.		15			43	written exam
			lab.	ECTS		4			4	
4.5	<u> </u>	lecture	godz.		30			45		
16		orporate Finance	lab.	godz.		15				written exam
				godz.		<b>4</b> 30			30	
17	2400-QFU1CF	Computational Finance	lab.	ECTS		<b>5</b>			5	written exam
18	2400-QFU1RR	Poproducible Personsh	lab.	godz.		30			30	Credit
	]	Reproducible Research	I dD.	ECTS		3			3	Credit

		T	ı		1	l i	20	ı i	20	
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	godz. ECTS			30		30 5	written exam
				godz.			30		30	WITCCH CXUIT
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	ECTS			4		4	written exam
21	2400-QFU2TPRO	Theory and practice of entire pricing	Looturo	godz.			30		30	
21	2400-QF021PR0	Theory and practice of option pricing	lecture	ECTS			6		6	written exam
22	2400-QFU1MLII Machine Learning in Finance II	lab	godz.			30		30		
		Waching Learning III Finance II	100	ECTS			3		3	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	godz.				30	30 4	ittan avam
		, ,		ECTS				<del>4</del> 30	30	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	godz. ECTS				<u>4</u>	4	written exam
-				godz.				30	30	WITCCCITCAGIII
25	2400-QFU2EFM Empirics of	Empirics of Financial Markets	seminar	ECTS				4		Credit
								•	4	
26	2400-QFU2TSA Automatic Transactional Systems	Automatic Transactional Systems	lab	godz.				30	30	Credit
20	2400 QI 0213A Auto	Automatic Transactional Systems	Tab	ECTS				4	4	Credit
		Total of hours in the group of courses			135	195	120	120	570	
		ECTS of credits in the group of courses			16	21	18	16	71	
D										
						30	30	30	90	
27	2400-SU2TS	Master Thesis Seminar	seminar	FOTO					4.7	Credit
				ECTS		3	3	11	17	
		Total of hours in the group of courses			0	30	30	30	90	
		ECTS of credits in the group of courses			0	3	3	11	17	
		Total of hours			285	285	240	180	990	
		ECTS of credits			30	30	30	30	120	