Faculty of Economic Sciences, University of Warsaw Master's Programme Curriculum

Field of study: Quantitative Finance - full-time studies

Academic year 2024/2025

For those students, who did not get respective credits during undergraduate studies:

Occupational Safety and Health (OSH) (there is a possibility of using credits received within the last five years at selected UW faculties)	hours	4	ECTS	0,5
Intellectual Property Protection (IPP)	hours	6	ECTS	0,5

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	Year Year									
No		Course name	Course type	hours/				I	total hours/	Form of credit
	Course code			ECTS	1	2	3	4	ECTS credits	
	General Courses	<u> </u>								
		General elective course (OGUN)	wykł.	hours	30			30	60	Credit
1	university offer	humanistic profile		ECTS	30	0	0	30	6	o.cu.t
		Total of hours in the group of courses ECTS of credits in the group of courses			3	0	0	3	6	
	Core courses	The state of the s								
	2400-QFU2AMA	Advanced Macroeconomics	lecture	hours			30		30	
3				ECTS	20		3		3	written exam
4	2400-QFU1STE	Statistics & Econometrics	lecture	hours <i>ECTS</i>	30				30	written exam
				hours	30				30	WITEEIT CAAIII
5	2400-QFU1IQF	Introduction to Quantitative Finance	lecture	ECTS	3				3	written exam
			lecture	hours	30				60	
6	2400-QFU1MMF	Mathematical Methods in Finance	lab.	hours	30					written exam
				ECTS	6				6	
7	2400 OFLITEA	Time Series Analysis	lecture	hours		30			60	written even
7	2400-QFU1TSA	Time Series Analysis	lab.	hours		<i>30 6</i>			6	written exam
			lecture	hours		D	30			
8	2400-QFU2FEC	Quantitative Strategies. High Frequency		hours			30		- 60	written exam
		Data	lab.	ECTS			6		6	
		Total of hours in the group of courses			120	60	90	0	270	
С	Field -of study cou	ECTS of credits in the group of courses			11	6	9	0	26	
	2400-QFU1FSA Financial Statement Analysis	1363	lecture	hours	30				45	
9		Financial Statement Analysis	lab.	hours	15				45	written exam
			iab.	ECTS	6				6	
10	2400-QFU1ESL	Ethical Standards and Financial Law	lecture	hours	30				30	,
	2.00 0.01201	24.104.044.44		ECTS	3				3	written exam
11	2400-QFU1AIS	Asset Allocation and Investment Strategies	seminar	hours	30				30	written exam
		<u> </u>		ECTS	3				3	
12	2400-QFU1MLI Machine Learnir	Machine Learning in Finance I	lecture lab.	hours	15 15				30	written exam
12		Wachine Learning in Finance i		hours ECTS	4				4	
	2400-QFU1EFI	0-QFU1EFI Equity and Fixed Income	lecture	hours	·	30			45	
14			lab.	hours		15				written exam
				ECTS		5			5	
4.5	2400-QFU1DVM	QFU1DVM Derivatives Markets	lecture lab.	hours		30			45	
15				hours ECTS		15 4			4	written exam
			lecture	hours		30			-	
16	2400-QFU1CFN	Corporate Finance	lab.	hours		15			45	written exam
			100.	ECTS		30			30	
17	2400-QFU1CF	Computational Finance	lab.	hours ECTS		30 5			30 5	written exam
18	2400-QFU1RR	Reproducible Research	lab.	hours		30			30	Credit
		·		ECTS hours		3	30		3 30	3.341
19	2400-QFU2RAM	Risk Analysis and Modelling I	seminar	ECTS			5		5	written exam
20	2400-QFU2C1	C++ in Quantitative Finance I	lab	hours ECTS			30 4		30 4	written exam
21	2400-QFU2TPRO	Theory and practice of option pricing	lecture	hours			30		30	
	2400-QFU1MLII			ECTS hours			<u>6</u> 30		6 30	written exam
22	2 TOO QI OTIVILII	Machine Learning in Finance II	lab	ECTS			3		3	written exam
23	2400-QFU2RAMb	Risk Analysis and Modelling II	seminar	hours ECTS				30 4	30 4	written exam
24	2400-QFU2C2	C++ in Quantitative Finance II	lab	hours				30	30	
۷4	2700 QI 0202	o III Quantitative i illance ii	100	ECTS				4	4	written exam

				hours				30	30	
25	<u> </u>	Empirics of Financial Markets	seminar	ECTS				4	4	Credit
2.6			hours				30	30	0 10	
26	2400-QFU2TSA	Automatic Transactional Systems	lab	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	Master Thesis Sem	inar								
						30	30	30	90	
27	2400-SU2TS	Master Thesis Seminar	seminar	ECTS		3	3	11	17	Credit
		Total of hours in the group of courses			0	<i>30</i>	<i>30</i>	<i>30</i>	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	