

Master Program Quantitative Finance 2014 - Program Code J 066 961

Academic Degree: Master of Science (WU), abbr. MSc (WU)

Minimum Duration of Studies: 4 semesters

120 ECTS
46 Wh

Introduction to Quantitative Finance								14 ECTS	
Financial Markets and Instruments (PI) 4 ECTS 2 Ch	Mathematics I (PI) 5 ECTS 2 Ch			Statistics I (PI) 5 ECTS 2 Ch					
14 ECTS / 6 Wh								14 ECTS	
⇓	Prerequisite for admission to all other courses (except "Computing") is the successful completion of "Financial Markets and Instruments" and "Mathematics I".						⇓		
Mathematics		Finance and Economics			Probability and Statistics			42 ECTS	
Mathematics II (PI) 5 ECTS 2 Ch		Microeconomics (PI) 4 ECTS 2 Ch			Statistics II (PI) 5 ECTS 2 Ch				
Optimization (PI) 5 ECTS 2 Ch		Principles of Finance (PI) 4 ECTS 2 Ch			Econometrics (PI) 5 ECTS 2 Ch				
Computing (PI) 5 ECTS 2 Ch		Continuous Time Finance I (PI) 4 ECTS 2 Ch			Probability (PI) 5 ECTS 2 Ch				
15 ECTS / 6 Ch		12 ECTS / 6 Ch			15 ECTS / 6 Ch				
⇓	Prerequisite for admission to courses from either of the two specializations is the successful completion of at least 42 ECTS from the compulsory common courses.						⇓		
Science Track Specialization				Industry Track Specialization				44 ECTS	
Quantitative Methods	Finance	Research Methods	Electives	Quantitative Methods	Finance	Projects in Quantitative Finance	Electives		
Financial Econometrics (PI) 4 ECTS 2 Ch	Game Theory (PI) 4 ECTS 2 Ch	Paper Reading and Writing (FS) 8 ECTS 2 Ch	3 for choice: - Continuous Time Finance II (PI) - Credit Risk Modeling (PI) - Financial Engineering (PI) - Portfolio Management (PI) - Portfolio Management - Applications (PI) - Quantitative Risk Management (PI) Advanced Topics in: - Asset Pricing (PI) - Computing (PI) - Corporate Finance (PI) - Financial Econometrics (PI) - Financial Economics (PI) - Financial Mathematics (PI) 4 ECTS each 2 Ch each	Financial Econometrics (PI) 4 ECTS 2 Ch	Game Theory (PI) 4 ECTS 2 Ch	Industry Lab (FS) 8 ECTS 4 Ch	4 for choice: - Continuous Time Finance II (PI) - Credit Risk Modeling (PI) - Financial Engineering (PI) - Portfolio Management (PI) - Portfolio Management - Applications (PI) - Quantitative Risk Management (PI) Advanced Topics in: - Asset Pricing (PI) - Computing (PI) - Corporate Finance (PI) - Financial Econometrics (PI) - Financial Economics (PI) - Financial Mathematics (PI) 4 ECTS each 2 Ch each		
	Corporate Finance (PI) 4 ECTS 2 Ch	Research Seminar I (FS) 2 ECTS 2 Ch			Corporate Finance (PI) 4 ECTS 2 Ch	Academic Writing 8 ECTS / 4 Ch			
	Asset Pricing (PI) 4 ECTS 2 Ch	Research Seminar II (FS) 2 ECTS 2 Ch			Asset Pricing (PI) 4 ECTS 2 Ch	Master Thesis Seminar (FS) 4 ECTS 2 Ch			
	4 ECTS / 2 Ch	12 ECTS / 6 Ch			16 ECTS / 8 Ch	12 ECTS / 6 Ch			4 ECTS / 2 Ch
Master's Thesis									20 ECTS