

# Master's Program Quantitative Finance 2022 – Program Code J 066 961

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

Minimum Duration: 4 Semesters

**120 ECTS**

## Semester 1 (Oct-Nov)\*

### Mathematical Finance

Mathematics (PI) 5 ECTS

### Statistics and Computing

Computing (PI) 5 ECTS

### Financial Economics

Microeconomics (PI) 5 ECTS

## Semester 2 (Mar-Apr)

### Statistics and Computing

Statistics II (PI) 5 ECTS

### Financial Economics

Corporate Finance (PI) 5 ECTS

Financial Markets and Instruments (PI) 5 ECTS

## Semester 3 (Oct-Nov)

### Statistics and Computing

Statistical and Machine Learning (PI) 5 ECTS

### Financial Economics

Asset/Risk Management II (PI) 5 ECTS

## Semester 4

### Master's Thesis

Master's Thesis 20 ECTS

You need to complete a minimum of 42 ECTS credits before you can choose a specialization.

### Specialization Science Track\*\*

#### Research Methods

Paper Reading and Writing (FS) 4 ECTS

Research Seminar I (FS) 2 ECTS

Research Seminar II (FS) 2 ECTS

Master's Thesis Seminar (FS) 2 ECTS

#### Electives

Choose five courses of the following subjects (4 ECTS each):\*\*\*  
 - Advanced Topics in Mathematical Finance  
 - Advanced Topics in Statistics and Computing  
 - Advanced Topics in Financial Economics 20 ECTS

### Specialization Industry Track\*\*

#### Projects in Quantitative Finance

Industry Lab (FS) 8 ECTS

#### Academic Writing

Master's Thesis Seminar (FS) 2 ECTS

#### Electives

Choose five courses of the following subjects (4 ECTS each):\*\*\*  
 - Advanced Topics in Mathematical Finance  
 - Advanced Topics in Statistics and Computing  
 - Advanced Topics in Financial Economics 20 ECTS

## Semester 1 (Dec-Jan)

### Mathematical Finance

Probability (PI) 5 ECTS

### Statistics and Computing

Statistics I (PI) 5 ECTS

### Financial Economics

Principles of Finance (PI) 5 ECTS

## Semester 2 (May-Jun)

### Mathematical Finance

Mathematical Finance (PI) 5 ECTS

### Statistics and Computing

Econometrics (PI) 5 ECTS

### Financial Economics

Asset/Risk Management I (PI) 5 ECTS

\* Two bridging courses will be offered in **September prior to the program start**, to refresh and deepen your knowledge in the relevant fields and prepare you for the classes of the first semester. Learn more at [wu.at/qfin](http://wu.at/qfin).

\*\* You can choose the Specialization **Science Track** or the Specialization **Industry Track**. See curriculum for details.

\*\*\* Learn more in the curriculum and at [wu.at/qfin](http://wu.at/qfin).