

## Master Program Quantitative Finance 2022 - Program Code J 066 961

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

Minimum Duration of Studies: 4 semesters

**120 ECTS**

Mathematical Finance		Statistics and Computing				Financial Economics				<b>70 ECTS</b>	
Mathematics (PI) 5 ECTS   2 Ch		Computing (PI) 5 ECTS   2 Ch		Statistical and Machine Learning (PI) 5 ECTS   2 Ch		Microeconomics (PI) 5 ECTS   2 Ch		Asset/Risk Management I (PI) 5 ECTS   2 Ch			
Probability (PI) 5 ECTS   2 Ch		Statistics I (PI) 5 ECTS   2 Ch		Econometrics (PI) 5 ECTS   2 Ch		Corporate Finance (PI) 5 ECTS   2 Ch		Asset/Risk Management II (PI) 5 ECTS   2 Ch			
Mathematical Finance (PI) 5 ECTS   2 Ch		Statistics II (PI) 5 ECTS   2 Ch				Financial Markets and Instruments (PI) 5 ECTS   2 Ch		Principles of Finance (PI) 5 ECTS   2 Ch			
<b>15 ECTS / 6 Ch</b>		<b>25 ECTS / 10 Ch</b>				<b>30 ECTS / 12 Ch</b>				<b>70 ECTS</b>	
↓ 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. ↓											
<b>Science Track Specialization</b>					<b>Industry Track Specialization</b>						<b>30 ECTS</b>
<b>Research Methods</b>		<b>Electives</b>			<b>Quantitative Finance</b>		<b>Electives</b>				
Paper Reading and Writing (FS) 4 ECTS   2 Ch		5 for choice (each PI à 4 ECTS and 2 Ch) Each specialization can be chosen up to five times. The following specializations are available: - Advanced Topics in Mathematical Finance - Advanced Topics in Statistics and Computing - Advanced Topics in Financial Economics			Industry Lab (FS) 8 ECTS   4 Ch		5 for choice (each PI à 4 ECTS and 2 Ch) Each specialization can be chosen up to five times. The following specializations are available: - Advanced Topics in Mathematical Finance - Advanced Topics in Statistics and Computing - Advanced Topics in Financial Economics				
Research Seminar I (FS) 2 ECTS   2 Ch					<b>Academic Writing</b>						
Research Seminar II (FS) 2 ECTS   2 Ch					Master's Thesis Seminar (FS)						
Master's Thesis Seminar (FS) 2 ECTS   2 Ch					2 ECTS	2 Ch					
<b>10 ECTS</b>		<b>8 Ch</b>	<b>20 ECTS</b>	<b>10 Ch</b>	<b>10 ECTS</b>	<b>6 Ch</b>	<b>20 ECTS</b>	<b>10 Ch</b>	<b>30 ECTS</b>		
<b>Master's Thesis</b>											<b>20 ECTS</b>