MASTER Econometrics and Operations Research - Course Schedule 2019-2020

FINANCIAL ECONOMETRICS
Your Road to Wall Street: Become the Quantitative Specialist in the Financial Industry

- Core
  - Bootcamp Econometrics 0 EC
  - Advanced Econometrics 6 EC
  - Multivariate Econometrics 6 EC
  - Time Series Models 6 EC
  - Thesis 18 EC

- Specialization courses
  - Choose 2 (or 3) specialization courses
    - Asset Pricing 6 EC
    - Stochastic Processes: the Fundamentals 6 EC
    - Stochastic Processes for Finance and Derivatives Markets 6 EC
    - Derivatives 6 EC
    - Financial Econometrics Case study 6 EC

- Optional courses
  - Large Scale Data Engineering 6 EC
  - Web Data Processing Systems 6 EC
  - Financial Markets and Institutions 6 EC
  - Institutional Investments and Asset Liability Management 6 EC
  - Computational Finance 6 EC
  - Quantitative Financial Risk Management 6 EC

Choose 1 of 7 courses, or an additional specialization course

Version 21-02-2019