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**
  - Choose 1 of 7 courses, or an additional specialization course.
  - Please check the entry requirements of the courses from the Faculty of Science (indicated with *)
  - Large Scale Data Engineering * 6 EC
  - Web Data Processing Systems 6 EC
  - Financial Markets and Institutions 6 EC
  - Big Data Analytics 6 EC
  - Institutional Investments and Asset Liability Management 6 EC
  - Computational Finance 6 EC
  - Quantitative Financial Risk Management 6 EC

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