# 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

<table>
<thead>
<tr>
<th>Week</th>
<th>Course</th>
<th>EC</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Bootcamp Econometrics</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>Advanced Econometrics</td>
<td>6</td>
</tr>
<tr>
<td>2</td>
<td>Multivariate Econometrics</td>
<td>6</td>
</tr>
<tr>
<td>3</td>
<td>Time Series Models</td>
<td>6</td>
</tr>
<tr>
<td>4</td>
<td>Thesis</td>
<td>18</td>
</tr>
</tbody>
</table>

Choose 2 (or 3) specialization courses

### 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

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 *)

### Optional courses

- 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