



COURSES OFFERED IN ENGLISH LANGUAGE*
MASTER LEVEL 2018/2019

*Courses Available only for Master Degree Students - Enrollment will be subject to the Coordinator's Approval

Master Courses

Course units	Master	ECTS	C*	AW*	T*	Year	Semester	Class
Financial Mathematics	AS	6	45,5	114,5	160	1	1	CA01S01
Financial Markets and Investments	AS	6	39	121	160	1	1	CA01S01
Risk Models	AS	6	45,5	114,5	160	1	1	CA01S01
Probability and Stochastic Processes	AS	8	52	162	214	1	1	CA01S01
Computation Tools for Actuaries	AS	4	39	68	107	1	1	CA01S01
Econometrics	EC/MFE	6	58,5	101,5	160	1	1	EC01S07 EMF01S11
Mathematical Economics	EC/MFE	6	58,5	101,5	160	1	1	EC01S07 EMF01S11
History of Economic Thought	EC/MFE	6	26	134	160	1	1	EC01S07 EMF01S11
Macroeconomics	EC/MFE	6	58,5	101,5	160	1	1	EC01S07 EMF01S11
Microeconomics	EC/MFE	6	58,5	101,5	160	1	1	EC01S07 EMF01S11
Data Analysis in Finance	FI	6	39	121	160	1	1	FI01S12 FI01S42
Corporate Investment Appraisal	FI	6	39	121	160	1	1	FI01S12 FI01S42
Financial Analysis and Reporting	FI	6	39	121	160	1	1	FI01S12 FI01S42
Fundamentals of Financial Economics	FI	6	39	121	160	1	1	FI01S12 FI01S42
Investments and Portfolio Management	FI	6	39	121	160	1	1	FI01S12 FI01S42
Financial Markets and Instruments	MF	7,5	32,7	167,5	200	1	1	MF01S17
Mathematical Methods in Finance	MF	6	58,5	102	160	1	1	MF01S17
Programming Techniques	MF	7,5	45,5	161	206,5	1	1	MF01S17
Probability Theory and Stochastic Processes	MF	9	45,5	194,5	240	1	1	MF01S17
Survival Models and Life Contingencies	AS	8	52	162	214	1	2	CA01S01
Time Series	AS	6	39	121	160	1	2	CA01S01
Generalized Linear Models	AS	4	19,5	80,5	100	1	2	CA01S01
Loss Reserving	AS	4	26	80	106	1	2	CA01S01
Risk Theory	AS	8	52	162	214	1	2	CA01S01
Growth Economics	EC	6	39	121	160	1	2	EC01S07
Labour Economics	EC	6	39	121	160	1	2	EC01S07
Macroeconomics and Monetary Theory	EC	6	39	121	160	1	2	EC01S07
Advanced Topics of Microeconomics	EC	6	39	121	160	1	2	EC01S07
Computer Economics	MFE	6	26	134	160	1	2	EMF01S11
Foundations of Financial Economics	MFE	6	39	134	173	1	2	EMF01S11
Monetary Policy	MFE	6	39	121	160	1	2	EMF01S11
Monetary and Financial History	MFE	6	26	134	160	1	2	EMF01S11
Macroeconomics and Monetary Theory	MFE	6	39	121	160	1	2	EMF01S11
Corporate Governance	FI	6	39	121	160	1	2	FI01S12 FI01S42
Derivatives	FI	6	39	121	160	1	2	FI01S12 FI01S42
Mergers, Acquisitions and Restructuring	FI	6	39	121	160	1	2	FI01S12 FI01S42
Real Options	FI	6	39	121	160	1	2	FI01S12 FI01S42
Corporate Financing and Planning	FI	6	39	121	160	1	2	FI01S12 FI01S42
Taxation	FI	6	39	121	160	1	2	FI02S72 FI02S92
Fixed Income Products and Markets	FI	6	39	121	160	1	2	FI01S12 FI01S42
Stochastic Calculus	MF	9	45,5	194,5	240	1	2	MF01S17
Financial Econometrics	MF	6	32,5	127,5	160	1	2	MF01S17
Foundations of Financial Theory	MF	6	32,5	127,5	160	1	2	MF01S17
Numerical Methods in Finance	MF	6	45,5	191,5	237	1	2	MF01S17
Pension Funds	AS	4	26	81	107	2	1	CA02S61
Asset- Liability Management	AS	4	19,5	87,5	107	2	1	CA02S61
Solvency Models	AS	4	26	81	107	2	1	CA02S61



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Models in Finance	AS	8	39	173	212	2	1	CA02S61
Ratemaking and Experience Raking	AS	4	26	81	107	2	1	CA02S61
Actuarial Topics	AS	6	39	121	160	2	1	CA02S61
Finance and Financial Reporting	AS	6	39	129	168	2	1	CA02S61
Banking and Insurance	MFE	6	39	121	160	2	1	EMF02S71
Empirical Analysis	MFE	6	39	121	160	2	1	EMF02S71
Public Finance in the Ec. and Monetary Union	MFE	6	39	121	160	2	1	EMF02S71
International Financial Markets	MFE	6	39	121	160	2	1	EMF02S71
Case Studies in Financial Engineering	FI	6	39	121	160	2	1	FI02S72 FI02S92
Financial Forecasting	FI	6	39	121	160	2	1	FI02S72 FI02S92
Equity Research	FI	6	39	121	160	2	1	FI02S72 FI02S92
Stochastic Finance in Continuous Time	MF	6	39	121	160	2	1	MF02S77
Interest Rate and Credit Risk Models	MF	4,5	39	76	115	2	1	MF02S77
Optimization and Finance Control Theory	MF	4,5	39	76	115	2	1	MF02S77
Lévy Processes and Applications	MF	3	39	41	80	2	1	MF02S77

* **Subtitle:** C - Contact Lesson Hours / AW - Autonomous Work / T - Total Load (C + AW)

Label	
Master Degree in Actuarial Science	AS
Master Degree in Economics	EC
Master Degree in Monetary and Financial Economics	MFE
Master Degree in Finance	FI
Master Degree in Mathematical Finance	MF