

Finanse i rachunkowość 2 stopień - 2021/2022
specjalność Quantitative Asset and Risk Management (ARIMA)

					stacjonarne			niestacjonarne						
					810			0						
semestr	zaj	przedm	specjalnos	przedmiot	sób zalicz	punkty	ects	w	ćw	lab/sem.	w	ćw	lab/sem.	status
				Razem		120		720	90	0	0	0	0	
Semestr 1														
1	KR	-		EQUITY & FOREIGN EXCHANGE	E	2		15	0	0	0	0	0	
1	KR	-		FIXED INCOME & CREDIT DERIVATIVES	E	4		30	0	0	0	0	0	
1	KR	-		FUNDAMENTALS OF ECONOMICS	E	3		30	0	0	0	0	0	
1	KR	-		FUNDAMENTALS OF FINANCE	E	5		45	0	0	0	0	0	
1	KR	-		FUNDAMENTALS OF MATHEMATICS & STAT	E	4		30	0	0	0	0	0	
1	KR	-		MULTIVARIATE METHODS	E	5		45	0	0	0	0	0	
1	KR	-		PROGRAMMING AND DATABASES	E	4		0	30	0	0	0	0	
1	KR	-		TIME SERIES ANALYSIS	E	3		30	0	0	0	0	0	
						30		225	30	0	0	0	0	
Semestr 2														
2	KR	-		ALTERNATIVE INVESTMENTS	E	2		15	0	0	0	0	0	
2	KR	-		ASSET CLASS CREDIT PRODUCTS	E	2		15	0	0	0	0	0	
2	KR	-		ASSET CLASS EQUITY	E	2		0	15	0	0	0	0	
2	KR	-		ASSET CLASS FOREIGN EXCHANGE	E	1		0	15	0	0	0	0	
2	KR	-		ASSET CLASS IR PRODUCTS	E	2		15	0	0	0	0	0	
2	KR	-		FINANCIAL REPORTING STANDARDS	E	2		30	0	0	0	0	0	
2	KR	-		INTRODUCTION TO ASSET MANAGEMENT	E	2		0	15	0	0	0	0	
2	KR	-		MEASUREMENT OF CREDIT RISK	E	4		30	0	0	0	0	0	
2	KR	-		MEASUREMENT OF LIFE RISK	E	3		30	0	0	0	0	0	
2	KR	-		MEASUREMENT OF MARKET RISK	E	4		30	0	0	0	0	0	
2	KR	-		MEASUREMENT OF NON-LIFE RISK	E	2		15	0	0	0	0	0	
2	KR	-		RESEARCH SEMINAR	Z	2		15	0	0	0	0	0	
2	KR	-		STRUCTURED PRODUCTS	E	2		15	0	0	0	0	0	
						30		210	45	0	0	0	0	
Semestr 3														
3	KR	-		ALM & INSURANCE MANAGEMENT	E	3		15	0	0	0	0	0	
3	KR	-		BANK MANAGEMENT	E	5		30	0	0	0	0	0	
3	KR	-		INTEGRATED ASPECTS OF ASSET MANAGE	E	6		45	0	0	0	0	0	
3	KR	-		LEGAL FRAMEWORK & ETHICS	E	3		30	0	0	0	0	0	
3	KR	-		MANAGEMENT LIFE RISK	E	3		15	0	0	0	0	0	
3	KR	-		MANAGEMENT NON-LIFE RISK	E	3		15	0	0	0	0	0	
3	KR	-		OPERATIONAL RISK FOR BANKS	E	2		15	0	0	0	0	0	
3	KR	-		RISK CONTROLLING & ORGANISATION OF	E	3		15	0	0	0	0	0	
3	KR	-		RISK CONTROLLING & ORGANISATION OF	E	2		15	0	0	0	0	0	
						30		195	0	0	0	0	0	
Semestr 4														
4	KR	-		ADVANCED TOPICS	E	6		45	0	0	0	0	0	
4	SW	-		ELECTIVE	Z	6		45	0	0	0	0	0	

255

255

195

4	KR	-	SEMINAR	Z	18	0	15	0	0	0	0	
					30	90	15	0	0	0	0	