

**Finanse i rachunkowość 2 stopień - 2022/2023**  
**specjalność Quantitative Asset and Risk Management (ARIMA)**

						stacjonarne			niestacjonarne			
						810			0			
semestr	dział przedmiotu	specjalność	przedmiot	osób zaliczeń	punkty ects	w	ćw	lab/sem.	w	ćw	lab/sem.	status
			Razem		120	720	90	0	0	0	0	
<b>Semestr 1</b>												
1	KR	-	EQUITY & FOREIGN EXCHANGE DERIVATIVES	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 & STATISTICS	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	
<b>Semestr 2</b>												
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	
<b>Semestr 3</b>												
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 MANAGEMENT	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 CREDIT RISK	E	3	15	0	0	0	0	0	
3	KR	-	RISK CONTROLLING & ORGANISATION OF MARKET RISK	E	2	15	0	0	0	0	0	
					30	195	0	0	0	0	0	
<b>Semestr 4</b>												

4	KR	-	ADVANCED TOPICS	E	6	45	0	0	0	0	0	
4	SW	-	ELECTIVE	Z	6	45	0	0	0	0	0	
4	KR	-	SEMINAR	Z	18	0	15	0	0	0	0	
					<b>30</b>	<b>90</b>	<b>15</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

| 255 |

| 255 |

| 195 |

