



**POLYTECH**

Peter the Great  
St. Petersburg Polytechnic  
University

ECONOMICS & MANAGEMENT

## QUANTITATIVE FINANCE

**PROGRAM NAME:** Quantitative Finance

**AWARD:** SPbPU diploma- MSc in Economics (Quantitative finance)

**MODE OF STUDY:** full-time. Language of Instruction: English

**COURSE DURATION:** 2 years: 2-3 semesters at SPbPU + 1-2 semesters at a partner of University (optional)

**PROGRAM OUTLINE:** The international program is designed to aware students of the latest trends in the financial sector; gain knowledge of risk decrease and create appropriate control or preventative measures; receive the experience of econometric modelling in Stata as well as programming in MatLab and Python. The program has four main focuses: financial accounting and analysis, risk analysis, financial markets, and financial technologies. The risk analysis module is implemented by professors of the Business School Cass (City, University of London, UK). The module related to the organization of research is implemented by the professors of Tallinn University of Technology (Estonia). You have chance to study an adaptive credit-bearing module in our Summer School "Quantitative Finance" in cooperation with City, University of London.

#### CURRICULUM (GENERAL MODULES):

MODULES	ECTS
Foreign Language	3
Scientific Literature and Methodology of Science	6
Foundations of Econometrics	4
Economic Theory	5
Financial Economics	4
Financial Econometrics	3
Derivatives	3
Risk Analysis	3
Big Data Analytics	4
Banking Management and Financial Technologies	6
Asset Pricing	3
Educational Foresight	5
MatLab Modeling	4
Financial Management	4
International Financial Reporting Standards	4
Master's Thesis, practices and research work	59
Total	120

#### ENTRY REQUIREMENTS:

- Bachelor's, Specialist's or Master's degree in a relevant area is required
- English language proficiency - B+ (CEFR B2)
- Exam Test in a relevant field of studies and English

#### PARTNERS OF PROGRAM:

- City University of London
- Tallinn University of Technology

#### CAREER OPPORTUNITIES:

Large investment banks, smaller boutique finance firms, hedge funds, audit organizations, consulting agencies or other specialist companies.

