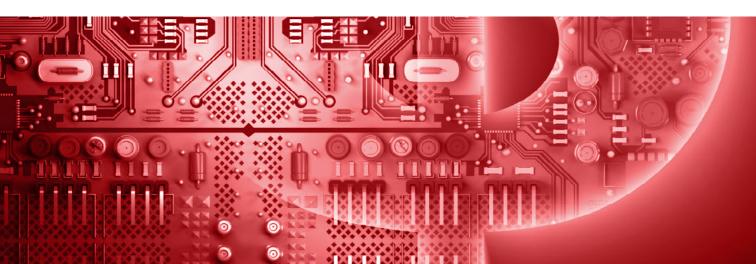


QUANTITATIVE FINANCE



PROGRAM NAME: Quantitative Finance

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

MODE OF STUDY: full-time, program taught in English and Russian

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

PROGRAM OUTLINE: The program is designed to provide understanding of modern financial theory; asset pricing knowledge and risk management; practical understanding of numerical methods in the field of finance; programming skills in Matlab and Python; experience in econometric modeling using Stata software; the opportunity to study at foreign partner universities.

CURRICULUM (GENERAL MODULES):

MODULES	ECTS
Foreign Language	4
Scientific Literature and Methodology of Science	6
Foundations of Econometrics	3
Economic Theory	5
Theory of Finance	5
Econometrics of Financial Markets	5
Financial Markets	5
Risk Analysis	5
Numerical Methods- Applications	6
Banking Management	5
Digital Economy	5
Educational foresight	5
Business Planning and Financial Modeling	4
Comparative Analysis of International and Russian Financial Reporting Systems	3
Master's Thesis, practices and research work	54
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:

- · City University of London
- · Tallinn University of Technology
- Brandenburgische Technische Universität Cottbus-Senftenberg

CAREER OPPORTUNITIES:

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

