Quantitative Asset and Risk Management I Master

1st SEMESTER

Course title	Type of course	Language	Module	ECTS
Fundamentals of Mathematics & Statistics	ILV	E	Fundamental Quantitative Methods & Finance	4
Fundamentals of Finance	ILV	E		5
Programming & Databases	ILV	E		4
Fundamentals of Economics	ILV	E		3
Multivariate Methods	ILV	E	Financial Econometrics	5
Time Series Analysis	ILV	E		3
Equity & Foreign Exchange Derivatives	ILV	E	Derivative Pricing	2
Fixed Income & Credit Derivatives	ILV	E		4
Total ECTS				**30**

2nd SEMESTER

Course title	Type of course	Language	Module	ECTS
Measurement of Market Risk	ILV	E	Risk Measurement	4
Measurement of Credit Risk	ILV	E		4
Measurement of Non-Life Risk	ILV	E		2
Measurement of Life Risk	ILV	E		3
Introduction to Asset Management	ILV	E	Asset Management	2
Asset Class Interest Rate Products	ILV	E		2
Asset Class Equity	ILV	E		2
Asset Class Foreign Exchange	ILV	E		1
Asset Class Credit Products	ILV	E		2
Alternative Investments				2
Structured Products	ILV	E		2
Research Methods	UE*	E	Research Methods	1
Research Seminar	SE	E		3
Total ECTS				**30**

3rd SEMESTER

Course title	Type of course	Language	Module	ECTS
Bank Management	ILV	E	Asset Liability Management & Risk Management for Banks	5
Risk Controlling & Organisation of Market Risk	ILV	E		2
Risk Controlling & Organisation of Credit Risk	ILV	E		3
Operational Risk for Banks	ILV	E		2
Management of Life Risk	ILV	E	Asset Liability Management & Risk Management for Insurances	3
Management of Non-Life Risk	ILV	E		3
ALM & Insurance Management	ILV	E		3
Integrating Aspects of Asset Management	ILV	E	Applied Asset Management	6
Legal Framework & Ethics	ILV	E		3
Total ECTS				**30**

4th SEMESTER

Course title	Type of course	Language	Module	ECTS
Advanced Topics in Asset Management	PS	E	**Applied Research in Asset & Risk Management**	6
Master Thesis		E		18
Diploma Examination		E		6
Total ECTS				**30**

ILV: Integrated course I UE*: Practical course with low assessment load I SE: Seminar I PS: Project seminar