MASTER Finance - Course Schedule 2018-2019

# Quantitative Risk Management (Duisenberg Honours Programme)

How do you manage risk?

VU School of Business and Economics

| | 1 | 2 | 3 | 4 | 5 | 6 |
|---|---|---|---|---|---|---|
| Core | Asset Pricing 6 EC | Financial Markets and Institutions 6 EC | Research project 6 EC | Institutional Investments and Asset Liability Management 6 EC | Master Thesis 18 EC | Master Thesis (continued) |
| Core | Stochastic Processes: the Fundamentals 6 EC | Stochastic Processes for Finance and Derivatives Markets 6 EC | | Credit, Complexity and System Risk 6 EC | Quantitative Financial Risk Management 6 EC | |
| Core | Econometrics for Quantitative Risk Management 6 EC | Econometrics for Quantitative Risk Management (continued) | | | | |
| Electives (Choose 2 courses) | | | | Macro and International Finance 6 EC | Data Mining Techniques 6 EC | |
| | | | | Time Series Models 6 EC | | |
| | | | | Behavioral Finance 6 EC | | |
| | | | | Financial Sector Regulation 6 EC | | |

Mandatory Courses (solid box) — Elective Courses (dotted box)

Last update: 15-06-2018