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UNIVERSITY OF APPLIED SCIENCES BFI VIENNA

Degree Programme

Master's Programme
Quantitative Asset and Risk Management
Part-time



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Module	Course Title	Sem.	Type	SWS	ECTS
Fundamentals in Quantitative Methods and Finance	Fundamentals of Mathematics and Statistics	1	ILV	2	4
	Fundamentals of Finance	1	ILV	2.5	5
	Programming and Databases	1	ILV	1.5	4
	Fundamentals of Economics	1	ILV	1.5	3
Financial Econometrics	Multivariate Methods	1	ILV	2.5	5
	Time Series Analysis	1	ILV	1.5	3
Derivative Pricing	Equity and Foreign Exchange Derivatives	1	ILV	1	2
	Fixed Income and Credit Derivatives	1	ILV	2	4
Risk Measurement	Measurement of Market Risk	2	ILV	2	4
	Measurement of Credit Risk	2	ILV	2	4
	Measurement of Non-Life Risk	2	ILV	1	2
	Measurement of Life Risk	2	ILV	1.5	3
Asset Management	Introduction to Asset Management	2	ILV	1	2
	Asset Class Interest Rate Products	2	ILV	1	2
	Asset Class Equity	2	ILV	1	2
	Asset Class Foreign Exchange	2	ILV	0.5	1
	Asset Class Credit Products	2	ILV	1	2
	Alternative Investments	2	ILV	1	2
	Structured Products	2	ILV	1	2
Research Methods	Research Methods	2	UE*	1	1
	Research Seminar	2	SE	0.8	3
Asset Liability Management (ALM) and Risk Management (RM) for Banks	Bank Management	3	ILV	2.5	5
	Risk Controlling and Organisation Market Risk	3	ILV	1	2
	Risk Controlling and Organisation Credit Risk	3	ILV	1.5	3
	Operational Risk for Banks	3	ILV	1	2

Module	Course Title	Sem.	Type	SWS	ECTS
ALM and RM for Insurances/ Pension Funds	Management of Life Risk	3	ILV	1.5	3
	Management of Non-Life Risk	3	ILV	1.5	3
	ALM and Insurance Management	3	ILV	1.5	3
Applied Asset Management	Integrating Aspects of Asset Management	3	ILV	3	6
	Legal Framework and Ethics	3	ILV	1.5	3
Applied Research in Asset and Risk Management	Advanced Topics	4	UE*	2.5	3
	Project Seminar	4	PS	1	4
Master Thesis and Master Examination	Master Thesis	4			16
	Final Examination	4			7

Abbreviations (in German)	ECTS	ECTS Credits	SWS	weekly hours per semester
	ILV	Integrated Class	UE	Practice class
	LVA	Course	UE*	Practice class with limited amount of work for students
	PLS	Business Simulation Game		
	SE	Seminar	VO	Lecture

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