Curriculum Matrix

Master's Programme: Quantitative Asset and Risk Management

1. SEMESTER

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

2. SEMESTER

Course title	Type of course	Language	Modules	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	ILV	E		2
Structured Products	ILV	E		2
Research Methods	UE*	E	Research Methods	1
Research Seminar	SE	E		3
Summe der ECTS				30

3. SEMESTER

Course title	Type of course	Language	Modules	ECTS
Bank Management	ILV	E	Asset Liability Management and Risk Management for Banks	5
Risk Controlling and Organisation Market Risk	ILV	E		2
Risk Controlling and Organisation Credit Risk	ILV	E		3
Operational Risk for Banks	ILV	E		2
Management Life Risk	ILV	E		3
Management Non-Life Risk	ILV	E		3
ALM and Insurance Management	ILV	E		3
Integrating Aspects of Asset Mgt.	ILV	E	Applied Asset Management	6
Legal Framework and Ethics	ILV	E		3
Summe der ECTS				30

4. SEMESTER

Course title	Type of course	Language	Modules	ECTS
Advanced Topics in Asset Management	PS	E	Applied Research in Asset and Risk Management	6
Master Thesis		E		18
Diploma Exam		E		6
Summe der ECTS				30