FINANCIAL ENGINEERING

Become the expert on analyzing and designing financial products

Core

1. Combinatorial Optimization
   - 6 EC

2. Optimization under Uncertainty
   - 6 EC

3. Operations Research Case Study
   - 6 EC

4. Behavioural Operations Research
   - 6 EC

5. Thesis
   - 18 EC

Financial Engineering

- Generate financial products
- Expert in financial products

Choose (at least) 2 courses from 6

- Asset Pricing
  - 6 EC

- Econometrics for Quantitative Risk Management
  - 6 EC

- Stochastic Processes: the Fundamentals
  - 6 EC

- Stochastic Processes for Finance and Derivatives Markets
  - 6 EC

- Derivatives
  - 6 EC

- Institutional Investments and Asset Liability Management
  - 6 EC

Elective

Choose 1 course from a general list in study guide

Mandatory Courses

Elective Courses

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