

University of Gdansk

Faculty of Mathematics, Physics and Informatics

Institute of Mathematics

Graduate Study Programme FINANCIAL MATHEMATICS

From 2013/14

No	Course title	Exams after Semester	Hours																								
			Total	including:				I Year										II Year									
				lectures	ex.	labs	seminars	1 sem					2 sem					3 sem				4 sem					
								15 weeks					15 weeks					15 weeks				15 weeks					
lec	ex	lab	sem	ects	lec	ex	lab	sem	ects	lec	ex	lab	sem	ects	lec	ex	lab	sem	ects	lec	ex	lab	sem	ects			
1	Graduate Seminar		120																								
2	Mathematical Modelling in Finance	1,2	120	60	60						2	2				2	2										
3	Mathematical Analysis II	1	60	30	30						2	2															
4	Stochastic Processes	1	60	30	30						2	2															
5	Facultative Course	1	60	30	30						2	2															
6	English (B2+)		30		30							2															
7	Intellectual property protection and copyright law		5	5						0,33																	
8	Functional Analysis I	2	60	30	30											2	2										
9	Theory of Options	2	60	30	30											2	2										
10	Introduction to Stochastic Differential Equations	2	60	30	30											2	2										
11	Module: Computable Methods	2	60	30		30										2		2									
12	Theory of Optimisation I	3	60	30	30																2	2					
13	Facultative Course	3	60	30	30																2	2					
14	Facultative Course	3	60	30	30																2	2					
15	Facultative Course	3	60	30	30																2	2					
16	Basics of Micro Entrepreneurship		30	15	15																1	1					
17	Preparation of Graduation Thesis																									12	
18	Theory of Optimisation II	4	60	30	30																	2	2				
19	Facultative Course	4	60	30	30																	2	2				
	<b>Total</b>		<b>1085</b>	<b>470</b>	<b>465</b>	<b>30</b>	<b>120</b>	<b>8,33</b>	<b>10</b>		<b>2</b>	<b>30</b>	<b>10</b>	<b>8</b>	<b>2</b>	<b>2</b>	<b>30</b>	<b>9</b>	<b>9</b>		<b>2</b>	<b>30</b>	<b>4</b>	<b>4</b>		<b>2</b>	<b>30</b>
	<b>Number of Exams</b>																										

credits are awarded based on continuous assessment

course chosen due to specialization

credits are awarded based on mark

