

## **Programme Schedule for Master's Programme in Financial Engineering, 120 hp**

Programme code: ZMS20

### **Valid for the academic year 2023/2024**

#### **About the programme schedule**

Every degree programme has an established programme syllabus in which all the courses included in the programme appear, divided up by academic year. The programme syllabus is supplemented annually with a programme schedule stating in which term and study period a programme course is run, in which city it takes place, if it collides with another course, and so on. The programme schedule is valid for one year at a time.

K1, K2 etc. in the study period columns indicate timetable positions and show whether the courses collide or not. Courses with the same K-value collide; courses with different K-values do not collide. Courses with the value "X" can collide with other courses in the study period. "E" indicates that the course is given in Eskilstuna and "V" that it is given in Västerås.

In the column "Overlapping courses" is indicated courses that wholly or partly overlap with the current course on that row. If you have read overlapping courses you may only be accredited with overlapping credits once in a degree. Contact your Study Advisor for more information.

### **Level and Classification of Progressive Specialisation**

The University uses the following designations for the classification of progressive specialisation, where “G” indicates that the course belongs to a programme at first-cycle level and “A” that the course belongs to second-cycle level:

- G1N course with only upper secondary school entry requirements
- G1F course with less than 60-credit course/courses at first-cycle level as entry requirements
- G1E course including a specially-designed degree project for a higher education diploma
- G2F course with at least 60-credit course/courses at first-cycle level as entry requirements
- G2E course with at least 60-credit course/courses at first-cycle level as entry requirements and which includes a degree project for a Bachelor’s degree
- GXX course which cannot be classified according to the above model
- A1N course with only course/courses at first-cycle level as entry requirements
- A1F course with course/courses at second-cycle level as entry requirements
- A1E course which includes a degree project for a Master’s degree (60 credits)
- A2E course which includes a degree project for a Master’s degree (120 credits)
- AXX course which cannot be classified according to the above model

### **Choice within the programme**

For every student, an individual study plan will be written in conjunction with the programme coordinator.

To be able to be admitted to a course you must always fulfill the specific eligibility requirements which are stated in the course syllabus, regardless of whether you have a guaranteed place or not.

### **Other information**

Depending on the number of applicants for the individual courses, courses may be cancelled. The language in all courses is English.

**Terms 1 and 2 for programmes starting in the autumn term 2023 (ZMS20)**

Level/ Specialisation	Application code	Course code	Title/Course name	Credits	City	Rate of study	AT 1a	AT 1b	AT 2a	AT 2b	ST 3a	ST 3b	ST 4a	ST 4b	Over- lapping courses
A1N	21175	MMA701	Stochastic Processes	7,5	V	50	K4	K4							
A1N	21046	MMA713	Actuarial Mathematics	7,5	V	50	K1	K1							
G2F	21062	MAA324	Portfolio theory I	7,5	V	50			K4	K4					MMA704 MAA314
A1N	21108	MMA707	Analytical Finance I	7,5	V	50			K1	K1					
G2F	11108	MAA315	Operations Research	7,5	V	50					K4, K5a	K4, K5a			MMA515
A1F	11121	MAA709	Mathematical Statistics and Financial Software	7,5	V	50					K3	K3			MMA709
A1F	11062	MMA702	Time Series Analysis	7,5	V	50					K1	K1			
A1E	11201	MAA045	Master's Degree Project in Mathematics	15	V	50					X	X	X	X	
G2F	11106	MAA313	Simulation	7,5	V	50							K2	K2	MMA703
A1F	11065	MMA712	Differential Equations in Finance	7,5	V	50							K3	K3	
A1N	11093	MAA518	Portfolio Theory II	7,5	V	50							K1	K1	

**Terms 3 and 4 for programmes started in the autumn term 2022 (ZMS20)**

Level/ Specialisation	Application code	Course code	Title/Course name	Credits	City	Rate of study	AT 1a	AT 1b	AT 2a	AT 2b	ST 3a	ST 3b	ST 4a	ST 4b	Over- lapping courses
A1F	21157	MAA711	Python in Financial Engineering	15	V	50	K4	K4	K3	K3					
A1F	21119	MMA708	Analytical Finance II	7,5	V	50	K2	K2							
A1N	21156	MAA704	Applied Matrix Analysis	7,5	V	50			K4, K5a	K4, K5a					
A1N	21153	MAA700	Optimization	7,5	V	50			K2	K2					
A2E	11200	MAA044	Master's Degree Project in Mathematics	30	V	100					X	X	X	X	