

Quantitative Finance

Program structure 2011-2013

Recommended
timing

Core courses (66 credits):

| | | | | |
|------|--|------------|--------|-----------|
| 1741 | Advanced Financial Theory | 8 credits | fall | 2011 |
| 1771 | Research Methods in Finance | 8 credits | fall | 2011 |
| 1772 | Financial Modeling Using MS Excel and VBA | 8 credits | spring | 2012 |
| 1759 | Seminars in Quantitative Finance | 12 credits | spring | 2012 |
| | Thesis | 30 credits | | 2012-2013 |

Program specific courses (24 credits):

| | | | | |
|------|--------------------------------------|-----------|--------|------|
| 1788 | Mathematics of Financial Derivatives | 8 credits | spring | 2012 |
| 1790 | Financial Time Series Analysis | 8 credits | spring | 2013 |
| 5105 | Professional and Academic Writing | 8 credits | spring | 2012 |

Electives (30 credits):

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|------|---|-----------|--------|---------|
| 1737 | Quantitative Financial Economics | 8 credits | | 2012 |
| 1794 | Corporate Finance: Theory and Empirical Evidence | 8 credits | spring | 2012 |
| 1745 | Volatility Modeling and Empirical Methods in Asset Pricing | 8 credits | fall | 2013 |
| 1777 | International Asset Pricing | 8 credits | spring | 2013 |
| 1738 | Corporate Finance | 8 credits | spring | 2012/13 |
| 1740 | Pricing of Financial Securities and Derivatives | 8 credits | fall | 2011/12 |
| 1756 | Portfolio Management | 8 credits | spring | 2012/13 |

Plus other courses available at Hanken.