



Welcome to the Master of Science in Quantitative Finance UZH ETH!

Prof. Dr. Walter Farkas





Specialised joint degree of University of Zurich and ETH Zurich

- Pooling the high reputation and scientific resources of two **top faculties** from UZH and ETH
- Combination of economic theory and finance with mathematical methods (probability theory, statistics and econometrics, numerical analysis) for finance and insurance.
- Top Position in the Ranking of Risk.net Quant Finance Master's Guide 2021:
 - Number 1 in Europe and number 4 worldwide!
- Interaction with **financial services industry**:
 - SwissRe, UBS, LGT, AXPO, Deloitte, Zanders, Fintegral, ...
- **International**: > 60% of the students from abroad
- Direction of studies:
 - academic paths starting with a PhD program
 - careers in quantitatively oriented areas of the financial services industry



Structure and Curriculum

Areas

- Economic Theory for Finance (EF)
- Mathematical Methods for Finance (MF)

Required total: 90 ECTS Credits

- **Core courses: 33 ECTS Credits,**
at least 9 from each area
- **Elective courses: 27 ECTS Credits,**
at least 9 from each area
- **Master's thesis: 30 ECTS Credits**

Restrictions

- at most 6 ECTS credits from seminars
- at most 15 external ECTS credits

Language of instruction

- English



Core Lectures

Economic Theory for Finance (EF)

- Economic Foundations for Finance (6 ECTS)
- Advanced Financial Economics (6 ECTS)
- Corporate Finance (3 ECTS)
- Asset Management (3 ECTS)

Mathematical Methods for Finance (MF)

- Mathematical Foundations for Finance (4 ECTS)
- Computational PDE Methods for Finance (6 ECTS)
- Quantitative Risk Management (4 ECTS)
- Financial Engineering (6 ECTS)
- Continuous Time Quantitative Finance (3 ECTS)



Structure and Curriculum

- **Pre-information for fall 2022**
 - A change in regulations (framework and study regulations) is planned for fall 2022 for the whole Faculty of Business, Economics and Informatics
 - It will also imply a change in the framework and study regulations of the MScQF UZH ETH
 - All students will be informed in due time
 - No one will lose ECTS



Some Technical Details

Susanne Erber, Dean's Office, Faculty of Business, Economics and Informatics





Information

General Information on the program

www.msfinance.ch

Contact: Chantal Spale, chantal.spale@bf.uzh.ch

Regulatory information

www.oec.uzh.ch

Contact: Dean's Office

UZH: Enrollment, fees and student ID card

www.students.uzh.ch/en

Contact: Student Administration Office



Special Covid circumstances - important key points

- UZH: Most of the courses take place on-site, with some form of digital backup
- **For each module:** Please check the course catalogue for information on
 - the format of the module
 - the format of the examinations/assessments
- **For questions** about the individual modules: Please contact the module coordinator or the lecturers directly
- Information provided by the university: <https://www.uzh.ch/cmsssl/en/about/coronavirus/students.html>
- Information provided by the faculty: <https://www.oec.uzh.ch/en/coronavirus.html>



Contacts at the Dean's Office

- Students with last names from **A to J**:
Bea Girardet, bea.girardet@oec.uzh.ch
- Students with last names from **K to O**:
Donata Mikosch, donata.mikosch@oec.uzh.ch
- Students with last names from **P to S**:
Richard Müller, richard.mueller@oec.uzh.ch
- Students with last names from **T to Z**:
Susanne Erber, susanne.erber@oec.uzh.ch

⇒ Always include your student ID number

⇒ Choose a short and clear wording

They are your contacts for:

- regulatory questions
- questions about petitions, your degree, master's theses, etc.
- confirmation for the Office for Economy and Labour (first read www.oec.uzh.ch/en/studies/student-life/studies-work)

Special topics

Credit Transfer

Contact: anrechnung@oec.uzh.ch



Booking Modules at UZH

Booking: Registration for the modules **and the examinations** (binding)

Deadlines: Booking and cancelation

starting 17 August 2021

ending 15 October 2021 at midnight

⇒ If you want a module to be credited toward your degree, you need to book it!

⇒ If you don't attend the exam of a booked module, it counts as a failed attempt!



Which modules do I have to take during my studies?

Regulations:

www.oec.uzh.ch/en/studies/general/regulations

Which modules are offered this semester?

Course catalogue:

<https://courses.uzh.ch>

Booking via the module booking tool:

<https://www.students.uzh.ch/en/booking.html>

Detailed step-by-step instructions in English:

<https://www.oec.uzh.ch/en/studies/general/courses/booking.html>



Petitions

- **In writing a letter to the examination delegate**
- In times of Corona: Send your letter as a PDF to deansoffice@oec.uzh.ch
- <https://www.oec.uzh.ch/en/studies/general/petitions.html>
- Include:
 - Sender and date
 - Student ID number
 - Degree program (i.e., Master's program in Quantitative Finance)
 - Clear and concise justification
 - Any supporting documentation (doctor's note, birth certificate, etc.)
 - Signature

MSc in Quantitative Finance:
Examination Delegate
Prof. Dr. Walter Farkas
University of Zurich
Dean's Office, Faculty of Business,
Economics and Informatics
Rämistrasse 71
CH-8006 Zurich



Confirmation letters for work permit for students from third countries

- Provision of **Office for Economy and Labour**:
 - maximum 15 hours per week
 - duration of studies must not be affected
- **Confirmation** can be requested from the Dean's Office if:
 - completed an average of at least 20 ECTS credits per semester
 - plan to take the same workload also while working
- If conditions are **not fulfilled**, **no confirmation** can be handed out.
- Information: www.oec.uzh.ch/en/studies/student-life/studies-work



Network



Save the Date: Graduate Networking Event

- 21 September 2021, starting at 6:15 p.m.
- Get to know members of the Faculty and fellow students in a casual atmosphere with snacks and drinks
- Details: www.oec.uzh.ch/gne

