



National Research University Higher School of Economics (HSE)

Curriculum

Field of study 38.04.01 Economics

Educational Programme "Stochastic Modelling in Economics and Finance"

Trajectories: "Stochastic Modelling in Economics and Finance"

Implementing unit: Faculty of Economic Sciences, HSE - Moscow

1 st, 2024/2025 academic year

APPROVED

24.04.2024

Vice Rector

ROSHCHIN S.Y.

Signed with EDS

Length of Programme: 2 years

Years of Study: 2024/2025 - 2025/2026

Mode of Study: Full Time

Degree: Master's degree / MBA

Block Code	Course	Subject type	Department	Credits	Total Academic Hours	Contact Hours	Allocation of Contact Hours				Additional Information
							1	2	3	4	
<b>Degree Programme</b>				<b>60,00</b>	<b>2 280</b>	<b>600</b>	<b>132</b>	<b>148</b>	<b>178</b>	<b>142</b>	
<b>Stochastic Modelling in Economics and Finance (General track)</b>				<b>60,00</b>	<b>2 280</b>	<b>600</b>	<b>132</b>	<b>148</b>	<b>178</b>	<b>142</b>	
<b>Major</b>				<b>42,00</b>	<b>1 596</b>	<b>552</b>	<b>128</b>	<b>132</b>	<b>154</b>	<b>138</b>	
<b>Block 1. Compulsory disciplines</b>				<b>18,00</b>	<b>684</b>	<b>252</b>	<b>48</b>	<b>48</b>	<b>84</b>	<b>72</b>	
1	Random Processes and Modeling	C	Department of Statistics and Data Analysis	6,00	228	36			20	16A	
2	Theory of Probability and Mathematical Statistics	C	Department of Statistics and Data Analysis	6,00	228	96	48	48A			Foreign language
3	Econometrics (Advanced Level)	C	Department of Applied Economics	6,00	228	120			64	56A	
<b>Блок 2. Дисциплины по выбору</b>				<b>24,00</b>	<b>912</b>	<b>300</b>	<b>80</b>	<b>84</b>	<b>70</b>	<b>66</b>	
<b>Elective Courses</b>				<b>12,00</b>	<b>456</b>	<b>136</b>			<b>70</b>	<b>66</b>	
1	Actuarial Calculus	E	Department of Statistics and Data Analysis	9,00	342	84	28	28A	28A		Foreign language
2	Introduction to Stochastic Differential Equations and Numerical Probability	E	Laboratory of Stochastic Analysis and its Applications	3,00	114	54			54A		Foreign language
3	Mathematical Modelling at Banking and Finance	E	Department of Finance	3,00	114	40				40A	
4	Python Basics for Data Analysis	E	Department of Statistics and Data Analysis	6,00	228	60			30	30A	
5	Stochastic Processes	E	Department of Statistics and Data Analysis	3,00	114	6			6A		Online Course, Foreign language
6	Modern Methods of Decision Making and Data Analysis	E	Department of Mathematics	3,00	114	40			40A		

7	Introduction Into Stochastic Analysis	E	Department of Statistics and Data Analysis	6,00	228	76			40	36A	
<b>Advanced Macroeconomics</b>				<b>6,00</b>	<b>228</b>	<b>82</b>	<b>40</b>	<b>42</b>			
1	Macroeconomics (Advanced Level)	E	Department of Theoretical Economics	6,00	228	82	40	42A			Foreign language
2	Macroeconomics (Advanced Level)	E	Department of Theoretical Economics	6,00	228	28	14	14A			Online Course
<b>Microeconomics (Advanced Level)</b>				<b>6,00</b>	<b>228</b>	<b>82</b>	<b>40</b>	<b>42</b>			
1	Microeconomics (Advanced Level)	E	Department of Theoretical Economics	6,00	228	82	40	42A			Foreign language
2	Microeconomics (Advanced Level)	E	Department of Theoretical Economics	6,00	228	28	14	14A			Online Course
<b>Key Seminars</b>				<b>7,00</b>	<b>266</b>	<b>46</b>	<b>4</b>	<b>16</b>	<b>24</b>	<b>2</b>	
1	Methodological Research Seminar	C	Department of Statistics and Data Analysis	6,00	228	36		14	22A		
2	Mentor's Seminar	C	Department of Statistics and Data Analysis	1,00	38	10	4	2	2	2A	
<b>Magolego</b>				<b>6,00</b>	<b>228</b>						
1	All-university Pool MAGOLEGO Courses	E		6,00	228						
<b>Internship</b>				<b>5,00</b>	<b>190</b>	<b>2</b>				<b>2</b>	
<b>Project Internship</b>				<b>5,00</b>	<b>190</b>	<b>2</b>				<b>2</b>	
1	Project	C		5,00	190	2				2A	

**Curriculum agreed:**

Academic Supervisor	PANOV V.A.	12.03.2024
Dean	PEKARSKIY S.E.	13.03.2024
Head of Centre for Educational Model Design	LEPESHKIN I.A.	24.04.2024

\* Subject type:

Compulsory course

C

Elective course

E