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
2 nd, 2024/2025 academic year

Length of Programme: 2 years
Years of Study: 2023/2024 - 2024/2025
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	
	Degree Programme			**60,00**	**2 280**	**302**	**144**	**148**	**4**	**6**	
	Stochastic Modelling in Economics and Finance (General track)			**60,00**	**2 280**	**302**	**144**	**148**	**4**	**6**	
	Major			**24,00**	**912**	**260**	**128**	**132**			
	Block 1. Compulsory disciplines			**6,00**	**228**	**92**	**44**	**48**			
1	Mathematico-statistical Methods of Research of Extremal Events	C	Department of Statistics and Data Analysis	6,00	228	92	44	48A			
	Блок 2. Дисциплины по выбору			**18,00**	**684**	**168**	**84**	**84**			
	Elective Courses			**18,00**	**684**	**168**	**84**	**84**			
1	Actuarial Science	E	Department of Finance	6,00	228	56	28	28A			
2	Introduction to Financial Mathematics	E	Laboratory of Stochastic Analysis and its Applications	3,00	114	28	28A				Foreign language
3	Integrated Risk Management in Financial Institutions	E	базовая кафедра инфраструктуры финансовых рынков	6,00	228	56	28	28A			
4	Quantitative Finance 2	E	Department of Finance	6,00	228	56	30	26A			Foreign language
5	Stochastic Processes	E	Department of Statistics and Data Analysis	3,00	114	6			6A		Online Course, Foreign language
6	Data Mining	E	Department of Statistics and Data Analysis	6,00	228	56	28	28A			Foreign language
7	Stochastic control in finance	E	Department of Statistics and Data Analysis	3,00	114	32			32A		Foreign language
	Final State Certification (FSC)			**3,00**	**114**	**2**				**2**	
1	Final Qualification Paper	C		3,00	114	2			2A		
	Key Seminars			**9,00**	**342**	**36**	**16**	**16**	**2**	**2**	
1	Methodological Research Seminar	C	Department of Statistics and Data Analysis	6,00	228	28	14	14A			

№	Subject	Type	Department	Credits	Hours						
2	Mentor's Seminar	C	Department of Statistics and Data Analysis	3,00	114	8	2	2	2	2A	
	Magolego			**9,00**	**342**						
1	All-university Pool MAGOLEGO Courses	E		9,00	342						
	Internship			**15,00**	**570**	**4**			**2**	**2**	
	Research Internship			**13,00**	**494**	**2**				**2**	
1	Preparation of Graduation Thesis	C		13,00	494	2				2	
	Project Internship			**2,00**	**76**	**2**			**2**		
1	Project	C		2,00	76	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