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YEREVAN STATE UNIVERSITY

ЕРЕВАНСКИЙ ГОСУДАРСТВЕННЫЙ УНИВЕРСИТЕТ

Financial Mathematics

Type: **Master**

Programme academic year: **2024/2025**

Speciality: **056802.03.7 - Financial Mathematics**

Mode of study: **Full time**

Specialisation: **056802.03.7 - Financial Mathematics**

Language of study: **Հայերեն**

Qualification awarded: **Master of Financial Mathematics**

General educational component

| Chair code | Name of educational module | Credits |
|------------|--|---------|
| 0112 | Information Technologies in Specialization | 3 |
| 1306 | Career management | 3 |
| 0107 | Research Planning and Methods | 3 |
| 1005 | Entrepreneurship | 3 |
| 2201 | Project management and evaluation | 3 |

Professional educational component

| Chair code | Name of educational module | Credits |
|------------|---------------------------------------|---------|
| 0107 | Investment Portfolio Management | 6 |
| 0107 | Stochastic Calculus in Finance | 6 |
| 0107 | Optimization Methods and Applications | 6 |
| 0107 | Survival analysis | 6 |
| 0107 | Financial Risk Management | 3 |

| Chair code | Name of educational module | Credits |
|------------|--|---------|
| 0107 | Financial Econometrics | 6 |
| 0107 | Fixed Income Securities Pricing Models | 3 |
| 0107 | Quantitative finance | 3 |

Other educational modules

| Chair code | Name of educational module | Credits |
|------------|----------------------------|---------|
| 0107 | Professional Internship | 3 |
| 0107 | Master's Thesis | 12 |

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