



**LISBON
SCHOOL OF
ECONOMICS &
MANAGEMENT**
UNIVERSIDADE DE LISBOA

**COURSES OFFERED IN ENGLISH LANGUAGE
MASTER LEVEL* 2019/2020**

*Courses Available only for Master Degree Students - Enrollment will be subject to the Coordinator's Approval

Master Courses									
Course units	Master	ECTS	C*	AW*	T*	Year	Semester	Schedule	Syllabus
Financial Mathematics	AS	6	45,5	114,5	160	1	1	🕒	
Financial Markets and Investments	AS	6	39	121	160	1	1	🕒	
Risk Models	AS	6	45,5	114,5	160	1	1	🕒	
Probability and Stochastic Processes	AS	8	52	162	214	1	1	🕒	
Computation Tools for Actuaries	AS	4	39	68	107	1	1	🕒	
Econometrics	EC/MFE	6	58,5	101,5	160	1	1	🕒	
Mathematical Economics	EC/MFE	6	58,5	101,5	160	1	1	🕒	
History of Economic Thought	EC/MFE	6	26	134	160	1	1	🕒	
Macroeconomics	EC/MFE	6	58,5	101,5	160	1	1	🕒	
Microeconomics	EC/MFE	6	58,5	101,5	160	1	1	🕒	
Data Analysis in Finance	FI	6	39	121	160	1	1	🕒	
Corporate Investment Appraisal	FI	6	39	121	160	1	1	🕒	
Financial Analysis and Reporting	FI	6	39	121	160	1	1	🕒	
Derivatives	FI	6	39	121	160	1	1	🕒	
Investments and Portfolio Management	FI	6	39	121	160	1	1	🕒	
Financial Markets and Instruments	MF	7,5	32,7	167,5	200	1	1	🕒	
Mathematical Methods in Finance	MF	6	58,5	102	160	1	1	🕒	
Programming Techniques	MF	7,5	45,5	161	206,5	1	1	🕒	
Probability Theory and Stochastic Processes	MF	9	45,5	194,5	240	1	1	🕒	
Survival Models and Life Contingencies	AS	8	52	162	214	1	2	🕒	
Time Series	AS	6	39	121	160	1	2	🕒	
Generalized Linear Models	AS	4	19,5	80,5	100	1	2	🕒	
Loss Reserving	AS	4	26	80	106	1	2	🕒	
Risk Theory	AS	8	52	162	214	1	2	🕒	
Growth Economics	EC	6	39	121	160	1	2	🕒	
Labour Economics	EC	6	39	121	160	1	2	🕒	
Macroeconomics and Monetary Theory	EC	6	39	121	160	1	2	🕒	
Advanced Topics of Microeconomics	EC	6	39	121	160	1	2	🕒	
Foundations of Financial Economics	MFE	6	39	134	173	1	2	🕒	
Monetary Policy	MFE	6	39	121	160	1	2	🕒	
Monetary and Financial History	MFE	6	26	134	160	1	2	🕒	
Fundamentals of Financial Economics	FI	6	39	121	160	1	2	🕒	
Mergers, Acquisitions and Restructuring	FI	6	39	121	160	1	2	🕒	
Real Options	FI	6	39	121	160	1	2	🕒	
Corporate Financing and Planning	FI	6	39	121	160	1	2	🕒	
Taxation	FI	6	39	121	160	1	2	🕒	
Fixed Income Products and Markets	FI	6	39	121	160	1	2	🕒	
Stochastic Calculus	MF	9	45,5	194,5	240	1	2	🕒	
Financial Econometrics	MF	6	32,5	127,5	160	1	2	🕒	
Foundations of Financial Theory	MF	6	32,5	127,5	160	1	2	🕒	
Numerical Methods in Finance	MF	9	45,5	191,5	237	1	2	🕒	
Pension Funds	AS	4	26	81	107	2	1	🕒	
Asset- Liability Management	AS	4	19,5	87,5	107	2	1	🕒	
Solvency Models	AS	4	26	81	107	2	1	🕒	
Models in Finance	AS	8	39	173	212	2	1	🕒	
Ratemaking and Experience Raking	AS	4	26	81	107	2	1	🕒	
Actuarial Topics	AS	6	39	121	160	2	1	🕒	



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Finance and Financial Reporting	AS	6	39	129	168	2	1	🕒	
Banking and Insurance	MFE	6	39	121	160	2	1	🕒	
Empirical Analysis	MFE	6	39	121	160	2	1	🕒	
Public Finance in the Ec. and Monetary Union	MFE	6	39	121	160	2	1	🕒	
International Financial Markets	MFE	6	39	121	160	2	1	🕒	
Case Studies in Financial Engineering	FI	6	39	121	160	2	1	🕒	
Financial Forecasting	FI	6	39	121	160	2	1	🕒	
Empirical Corporate Finance	FI	6	39	121	160	2	1	🕒	
Equity Research	FI	6	39	121	160	2	1	🕒	
Stochastic Finance in Continuous Time	MF	6	39	121	160	2	1	🕒	
Interest Rate and Credit Risk Models	MF	4,5	39	76	115	2	1	🕒	
Optimization and Finance Control Theory	MF	4,5	39	76	115	2	1	🕒	
Lévy Processes and Applications	MF	3	39	41	80	2	1	🕒	

Last Update: 09-07-2019

* **Subtitle:** C - Contact Lesson Hours / AW - Autonomous Work / T - Total Load (C + AW)

Label	
Master Degree in Actuarial Science	AS
Master Degree in Economics	EC
Master Degree in Monetary and Financial Economics	MFE
Master Degree in Finance	FI
Master Degree in Mathematical Finance	MF