



LISBON
SCHOOL OF
ECONOMICS &
MANAGEMENT
UNIVERSIDADE DE LISBOA



ACADEMIC OFFER IN ENGLISH LANGUAGE

2020/2021

MASTER

ACADEMIC OFFER IN ENGLISH LANGUAGE FOR
EXCHANGE STUDENTS

IMPORTANT NOTES

PRE-REQUISITES

Courses Available only for Master Degree Students.

ENROLMENT

ISEG cannot guarantee the placement of all students in their first choices, considering there are limited places in the courses.

Enrolment will be subject to the Coordinator's Approval.

Last updated on: July 17, 2020

AUTUMN SEMESTER



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ACCOUNTING

	ECTS	YEAR	SCHEDULE	SYLLABUS
ADVANCED AUDITING	6	1		
ADVANCED MANAGEMENT ACCOUNTING	6	1		
BEHAVIORAL LAB	2	1		
CORPORATE FINANCE REPORTING	6	1		
INTERNATIONAL TAXATION	6	1		
SUSTAINABILITY, ACCOUNTABILITY AND ETHICS	4	1		

ACTUARIAL SCIENCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
FINANCIAL MATHEMATICS	6	1		
FINANCIAL MARKETS AND INVESTMENTS	6	1		
RISK MODELS	6	1		
PROBABILITY AND STOCHASTIC PROCESSES	8	1		
COMPUTATION TOOLS FOR ACTUARIES	4	1		
PENSION FUNDS	4	2		
ASSET-LIABILITY MANAGEMENT	4	2		
SOLVENCY MODELS	4	2		
MODELS IN FINANCE	8	2		
RATEMAKING AND EXPERIENCE RAKING	4	2		
ACTUARIAL TOPICS	6	2		
FINANCE AND FINANCIAL REPORTING	6	2		

APPLIED ECONOMETRICS AND FORECASTING

	ECTS	YEAR	SCHEDULE	SYLLABUS
ECONOMETRICS	8	1		
TIME SERIES ANALYSIS AND FORECAST	8	1		
TOPICS IN STATISTICAL INFERENCE	8	1		

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DATA ANALYTICS FOR BUSINESS

	ECTS	YEAR	SCHEDULE	SYLLABUS
BUSINESS INTELLIGENCE AND DECISION SUPPORT	4	1		
DATA PLATFORMS FOR ANALYTICS	6	1		
DECISION MAKING AND OPTIMIZATION	6	1		
ENTERPRISE ANALYTICS	4	1		
PROGRAMMING FOUNDATIONS IN PYTHON	4	1		
STATISTICAL METHODS AND VISUALIZATION	6	1		

ECONOMICS/ MONETARY AND FINANCIAL ECONOMICS

	ECTS	YEAR	SCHEDULE	SYLLABUS
ECONOMETRICS	6	1		
HISTORY OF ECONOMIC THOUGHT	6	1		
MACROECONOMICS	6	1		
MATHEMATICAL ECONOMICS	6	1		
MICROECONOMICS	6	1		

FINANCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
CORPORATE INVESTMENT APPRAISAL	6	1		
DATA ANALYSIS IN FINANCE	6	1		
INVESTMENTS AND PORTFOLIO MANAGEMENT	6	1		
FINANCIAL ANALYSIS AND REPORTING	6	1		
DERIVATIVES	6	1		

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MASTER IN MANAGEMENT*

	ECTS	YEAR	SCHEDULE	SYLLABUS
BUSINESS STRATEGY AND PERFORMANCE	3	1		
FINANCIAL AND ESG REPORTING	3	1		
FINANCIAL MARKETS AND MANAGEMENT	3	1		
GLOBAL ECONOMIC TRENDS	3	1		
LEADING PEOPLE IN THE 21ST CENTURY	3	1		
MANAGEMENT INFORMATION SYSTEMS	3	1		
MARKETING MANAGEMENT	3	1		
OPERATIONS MANAGEMENT	3	1		
ORGANIZATIONAL CULTURE AND BEHAVIOR	3	1		
WORLD BUSINESS ENVIRONMENT	3	1		

*THE 1ST SEMESTER IS DIVIDED INTO TWO 6-WEEK PERIODS, EACH OFFERING 5 MANDATORY COURSES AND ONE WEEK OF INTEGRATION

MATHEMATICAL FINANCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
FINANCIAL MARKETS AND INSTRUMENTS	7,5	1		
MATHEMATICAL METHODS IN FINANCE	6	1		
PROGRAMMING TECHNIQUES	7,5	1		
PROBABILITY THEORY AND STOCHASTIC PROCESSES	9	1		
STOCHASTIC FINANCE IN CONTINUOUS TIME	6	2		
INTEREST RATE AND CREDIT RISK MODELS	4,5	2		
OPTIMISATION AND CONTROL THEORY IN FINANCE	4,5	2		
LÉVY PROCESSES AND APPLICATIONS IN FINANCE	3	2		

MONETARY AND FINANCIAL ECONOMICS

	ECTS	YEAR	SCHEDULE	SYLLABUS
BANKING AND INSURANCE	6	2		
PUBLIC FINANCE IN THE EMU	6	2		
INTERNATIONAL FINANCIAL MARKETS	6	2		

SPRING SEMESTER



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ACCOUNTING

	ECTS	YEAR	SCHEDULE	SYLLABUS
ACCOUNTING INFORMATION SYSTEMS	6	1		
ADVANCED FINANCIAL ACCOUNTING	6	1		
CORPORATE GOVERNANCE	6	1		
STRATEGIC MANAGEMENT CONTROL SYSTEMS	6	1		
DATA ANALYSIS IN ACCOUNTING	6	1		
RESEARCH METHODS IN ACCOUNTING	6	1		

ACTUARIAL SCIENCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
SURVIVAL MODELS AND LIFE CONTINGENCIES	8	1		
TIME SERIES	6	1		
GENERALIZED LINEAR MODELS	4	1		
LOSS RESERVING	4	1		
RISK THEORY	8	1		

APPLIED ECONOMETRICS AND FORECASTING

	ECTS	YEAR	SCHEDULE	SYLLABUS
MACROECONOMETRICS I	8	1		
MICROECONOMETRICS I	8	1		
TIME SERIES ANALYSIS FOR FINANCE	8	1		
SPATIAL ECONOMETRICS	6	1		

DATA ANALYTICS FOR BUSINESS

	ECTS	YEAR	SCHEDULE	SYLLABUS
ADVANCED STATISTICAL METHODS	4	1		
FORECASTING METHODS	6	1		

SPRING SEMESTER



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DATA ANALYTICS FOR BUSINESS (CONT.)

	ECTS	YEAR	SCHEDULE	SYLLABUS
PROGRAMMING FOR DATA SCIENCE	6	1		
RESEARCH & DEVELOPMENT SEMINARS	4	1		
MACHINE LEARNING AND DATA MINING	6	1		
BIG DATA TOOLS AND ANALYTICS	4	1		

ECONOMICS

	ECTS	YEAR	SCHEDULE	SYLLABUS
GROWTH ECONOMICS	6	1		
LABOUR ECONOMICS	6	1		
MACROECONOMICS AND MONETARY THEORY	6	1		
ADVANCED TOPICS OF MICROECONOMICS	6	1		

FINANCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
MERGERS, ACQUISITIONS AND RESTRUCTURING	6	1		
FUNDAMENTALS OF FINANCIAL ECONOMICS	6	1		
CORPORATE FINANCING AND PLANNING	6	1		
FIXED INCOME PRODUCTS AND MARKETS	6	1		
REAL OPTIONS	6	1		
TAXATION	6	1		

MASTER IN MANAGEMENT

	ECTS	YEAR	SCHEDULE	SYLLABUS
GLOBAL MANAGEMENT CHALLENGE SIMULATION	3	1		
QUALITATIVE DATA ANALYSIS	3	1		
QUANTITATIVE DATA ANALYSIS	3	1		
EXCEL & PYTHON ANALYSIS	3	1		

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MATHEMATICAL FINANCE

	ECTS	YEAR	SCHEDULE	SYLLABUS
FINANCIAL ECONOMETRICS	6	1		
FOUNDATIONS OF FINANCIAL THEORY	6	1		
NUMERICAL METHODS IN FINANCE	9	1		
STOCHASTIC CALCULUS	9	1		

MONETARY AND FINANCIAL ECONOMICS

	ECTS	YEAR	SCHEDULE	SYLLABUS
EXPERIMENTAL ECONOMICS: METHODS AND TOPICS	6	2		
FOUNDATIONS OF FINANCIAL ECONOMICS	6	2		
MONETARY AND FINANCIAL HISTORY	6	2		
MONETARY POLICY	6	2		