

**Field of study:****Finance and Accounting**

Subject: Forecasting and programming in finance

Level of study: graduate studies

System of study: Full-time

Profile of studies: general academic

Subject: Forecasting and programming in finance

Form of classes and the ECTS points

	Number of hours	ECTS points	Credit
lectures	30		exam
exercises	24		credit with mark
Total	54	5	

Aims of teaching

1. Developing skills in the theory and practice of modeling financial time series.
2. Active skills in building a forecasting model and the ability to estimate forecast errors.
3. Acquiring the ability to identify economic processes having features useful in determining forecasts on the financial market.
4. To familiarize students with forecasting methods and computer tools supporting the forecasting process.
5. Acquiring the ability to understand and use stochastic processes.

Intended learning outcomes

KNOWLEDGE		
SYMBOL	DESCRIPTION	REFERENCE TO THE PROFILE OUTCOME
P_W1	Has in-depth knowledge of key theories, phenomena, processes, regularities and mechanisms that affect the development of modern finance and accounting.	FiR_WG03_Mgr
P_W2	Has in-depth knowledge of the structure of the financial system, including instruments, markets and financial institutions. Has extensive knowledge of various forecasting methods. He knows their capabilities and limitations.	FiR_WG04_Mgr
P_W3	He knows advanced quantitative methods and IT tools necessary to conduct research and analyzes in the field of finance and accounting.	FiR_WG07_Mgr
SKILLS		
SYMBOL	DESCRIPTION	REFERENCE TO THE PROFILE OUTCOME
P_U1	Is able to properly select and innovatively use methods and tools, including advanced information and communication techniques, to solve complex and new and unusual problems in the field of finance and accounting.	FiR_UW02_Mgr
P_U2	Is able to analyze, forecast and model social and economic processes and phenomena, using advanced methods and diagnostic and research tools appropriate for finance and accounting.	FiR_UW04_Mgr
SOCIAL COMPETENCES		
SYMBOL	DESCRIPTION	REFERENCE TO THE PROFILE OUTCOME
P_K1	Is able to responsibly assess the limits of his professional competences and understands the need to consult experts in the event of difficulties in solving professional problems independently.	FiR_KK04_Mgr

Course content