

Master in Finance & Information Technology

MiFIT

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About Perm State University (PSU)

Perm State University is one of the largest educational and scientific centers in Russia and proud bearer of the prestigious National Research University title. The university is developing dynamically, with a focus on cutting-edge educational technologies.

Today the key aim of university development is the comprehensive training of competitive specialists capable of efficient performance within Russia's integration into the global society.

The Department of Information Systems and Mathematical Methods in Economics has existed for over 40 years within the Economics faculty of the University; it is known as an all-Russia scientific center. This department is the basis for the International Laboratory of Information Technologies in Prediction and Control of Socioeconomic Development Processes.

The laboratory has extended contacts with world scientific centers in the United States, Great Britain, Israel, Germany, Norway, Italy, Switzerland and other countries.

Students of the Department of Information Systems and Mathematical Methods in Economics improve their knowledge by cooperation and friendly rapport with one of the leading IT companies – Prognoz.

Master in Finance & Information Technology Program

Rapid changes in the financial landscape demand that finance professionals develop rapid, practical solutions built upon the application of sound theoretical models to real data. Doing so requires deep knowledge of modern-day finance and the most recent information technologies.

To meet these demands, the Department of Information Systems and Mathematical Methods in Economics of Perm State University offers a Master in Finance and Information Technology (MiFIT) program designed for students who wish to pursue a career in finance/IT.

The MiFIT program provides an exciting learning environment that enables students to develop systematic understanding of quantitative finance with the professional skills to apply IT within a financial institution. Our students gain a command of analytical techniques in relevant areas as well as the increased confidence to solve complex problems, which comes only from a solid theoretical foundation coupled with real-world experience.

The curriculum consists of three semesters of coursework followed by the writing of a Master's thesis. The program starts each year (mid-September), and interested persons need to apply by the end of July.

Graduates are well prepared to be employed within IT companies and financial institutions.

Main features of the program

- Studies conducted in English
- Evening classes, affording students the opportunity to combine study with work
- Pre-degree company internship for real international projects
- Russian culture experience
- Research projects at the Information Technologies in Prediction and Control of Socioeconomic Development Processes LAB (ITE.LAB) of PSU for IMF, OECD, Monetary Authority of Singapore, etc.
- Job placement for the best students at Prognoz offices in 9 countries



Curriculum

CORE COURSES

- Financial markets modeling
- Risk management
- Data mining
- Financial engineering I: interest rates models
- Operation research and optimization
- Econometrics
- Information systems
- Data management
- Stochastic processes

ELECTIVE COURSES

- Hedge funds
- Financial engineering II: Derivatives
- Banks and banking supervision
- Game theory
- Web-programming
- e-Commerce
- Simulation and copula theory
- Time series analysis
- Empirical market microstructure
- Advanced calculations in Excel

MiFIT instructors



■ Prof. Dr. Fabrizio Lillo
(University of Palermo, Scuola Normale
Superiore di Pisa)

■ Prof. Dr. Vladimir Maksimov
(PSU)



■ Dr. Vladimir Filimonov
(ETH Zurich)

■ Dr. Olga Kolokolova
(University of Manchester)



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MiFIT instructors

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- Dr. Viktor Lapshin _____
(FERM LAB, Higher School of Economics)



- Dr. Vladimir Shishkin
(PSU)

- Dr. Sergey Ivliev _____
(Prognoz)



- Dr. Dmitriy Shults
(Prognoz)

Research

MiFIT students carry out research at Technologies in Prediction and Control of Socioeconomic Development Processes LAB (ITE.LAB) of PSU. The Head of the LAB is Prof. Dr. Vladimir Maksimov.

ITE.LAB activities embrace three related and complementary areas, such as modeling socioeconomic development processes for systems at different levels (federal, regional, and territorial); studying models with the development and employment of modern techniques and computer technologies; and studying financial markets and risk management processes. The laboratory is divided into the following sectors:

- Dynamic process modeling
- Constructive methods of dynamic model study
- Financial market and risk management process study (Risk Lab)

ITE.LAB areas of scientific research:

- Optimal control and target modeling
- Macroeconometric modeling
- Regional modeling
- Energy sector modeling
- Financial crisis early warning models
- Stress testing
- Computational risk management
- Market microstructure modeling
- Financial engineering
- Simulation and copula models

Qualifications

We seek college graduates with at least a Bachelor's degree (or equivalent) in economics, mathematics, physics, engineering, computer science, etc. We do not require previous experience in quantitative finance; applicants with strong academic qualifications who might need additional and more specialized training in these fields are most welcome to apply.

Candidates must possess solid English skills, and understanding of probability theory and statistics at the Bachelor's level. Every candidate who meets admission requirements is invited to join the program.

Application Process

ADMISSION REQUIREMENTS

Foreign applicants must possess a Bachelor's degree or be a university graduate before entering the MA course.

STEPS

If you are interested in our Master's degree program:

1. Email your CV to kolesnikovich@prognoz.ru
2. Complete an online interview on Skype
3. Pass tests in mathematics and IT

If you have any question please contact us kolesnikovich@prognoz.ru.

MiFIT Admissions Calendar

Step	Deadline
Applications and interviews	Middle of May
Entrance exam	End of May
Admission decision	Early June
Document submission	Middle of June
Team-building session	Middle of September
Classes commence	Middle of September

For free of charge studding according the quota of the Russian Ministry of Education please contact us before the 5th of March!

Prognoz Scholarship

Students who pass the entrance tests to the MiFIT program can apply for a scholarship to cover tuition and living expenses. The scholarship is awarded by Prognoz for the duration of the program.

Learn more about scholarship opportunities at my.mifit.ru.



About Prognoz



Prognoz is one of the leading vendors of BI systems for data management, monitoring, analysis, modeling, and forecasting, all designed to increase the efficiency of management activities. Company's solutions are demand in the global marketplace. Throughout history, company has accumulated broad experience in introducing and implementing large-scale projects for governments, financial institutions, and major industrial enterprises and holdings.

PROGNOZ

Careers in Prognoz

Implementing unique projects, traveling throughout Russia and all over the world, contributing to an international team of like-minded professionals – these are just a few of the many benefits that Prognoz employment offers.

Today more than 1,500 people make their careers at Prognoz and apply their skills to a variety of challenging and creative tasks.

Prognoz is open to professionals, young specialists, and students who are ready to implement IT projects in Russia and abroad.

In the summer, you may apply for a paid internship at Prognoz.

Work as a software developer, tester, designer, analyst, and so on.

Perm Winter School

Perm Winter School is an annual conference on the modeling of financial markets and risk management, which takes place in Perm (Russia).

Every winter, the event brings together leading experts from academia and industry professionals in a three-day program that covers the latest empirical research, theoretical models, and industry best practices. By participating in Winter School, Master's students gain the opportunity to acquire the latest risk management and market risk knowledge, present their own research, and communicate with like-minded people without leaving the city of Perm.



Perm Winter
School

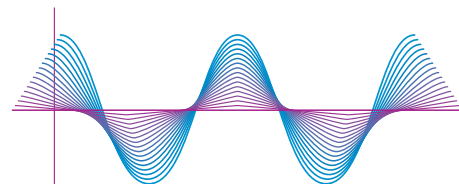
permwinterschool.ru



Prognoz Summer School

Prognoz Summer School is a forum for students and lecturers from universities in Russia and abroad to get together and discuss econometrics issues under the guidance of leading scientists studying econometric modeling.

The Prognoz Summer School training course is designed to study network formations, their foundations, modeling and inference pertaining to such network formations.



Prognoz Summer School



summerschool.prognoz.ru

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