

Sapienza Università di Roma Facoltà di Economia

Corso di laurea magistrale in Finanza e assicurazioni Curriculum Financial Risk and Data Analysis **2021**

Classe LM-16 Finanza

		Formative Activities	Scientific disciplinary sector	Credits	Total credits
First year					
<i>First semester</i>					
1	Mathematics for finance	B	SECS-S/06	9	27
2	Stochastic processes	B	SECS-S/01	9	
3	International banking and capital markets I	B	SECS-P/11	6	
1	Further knowledge for placement on the job market (art.10, comma 5, letter d - D.M. 270/04)	F	===	3	
1	1.1 - Computational tools for finance 1.2 - Further knowledge for placement on the job market				
<i>Second semester</i>					
1	Advanced statistics for finance	B	SECS-S/01	6	27
2	Banking and financial regulation	B	IUS/05	6	
3	International banking and capital markets II	B	SECS-P/11	6	
4	Time series and financial time series	C	SECS-S/01	9	
Second year					
<i>First semester</i>					
1	Econometrics for financial markets	B	SECS-P/05	12	27
2	Financial optimization and asset management	C	MAT/09	6	
3	Quantitative financial modelling	C	SECS-S/06	9	
1	One module chosen by student	D	===	9	9
<i>Second semester</i>					
1	<i>One of the following 2 optional modules:</i>			9	9
	Models for risk and forecasting	B	SECS-S/03		
	Risk management and capital requirements	B	SECS-S/06		
1	Dissertation	E	===	21	21
Total credits				120	120