Università di Roma Tor Vergata

MASTER OF SCIENCE IN FINANCE AND BANKING

Meeting the Practitioners

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Attilio Meucci, ARPM

Quantitative finance/fintech: education and opportunities

April 27, 2017

Classroom TL – 4.30 pm

ARPM (Advanced Risk and Portfolio Management) is an organization founded by Attilio Meucci and based in New York to set and disseminate the standards for advanced quantitative risk management and portfolio management, across the financial industry: asset management, insurance, and banking.

Attilio Meucci is the founder of Advanced Risk and Portfolio Management® (ARPM), under whose umbrella he designed and teaches the six-day "ARPM Bootcamp®". He was the chief risk officer at KKR; the chief risk officer and director of portfolio construction at Kepos Capital; the global head of research for Bloomberg's risk and portfolio analytics platform; a researcher at Lehman POINT; a trader at the hedge fund Relative Value International; and a consultant at Bain & Co.
Meucci is the author of "Risk and Asset Allocation" – Springer and numerous publications in practitioners and academic journals. In addition to the ARPM Bootcamp®, he taught at Columbia-IEOR, NYU-Courant, and Bocconi University.
Meucci earned a BA summa cum laude in Physics from the University of Milan, an MA in Economics from Bocconi University, a PhD in Mathematics from the University of Milan and is a CFA charterholder. Mr Meucci is fluent in six languages.