MSc. Finance and Banking

2020/2021 a.y.

TOR VERGATA
UNIVERSITY OF ROME

Bridging the gap: Step 1

Meet the Practitioners Seminars

- 4 meetings on key topics in finance and banking
- The seminars are part of the program’s activities

2019/2020 a.y.

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REPLY AVANTAGE

BLACKROCK

MPS CAPITAL SERVICES GRUPPOMONTEPASCHI

Bridging the gap: Spot Event

Master of Science in
Finance and Banking

Bridging the gap: Step 2

Students work in a team over a period of three weeks to develop an innovative business project committed by ENEL. The best four projects are selected for presentation at the ENEL Trading Room in Rome, and they have preferential access to a career at ENEL.

- 2018: Trading on Weather Derivatives
- 2019: Hedging strategies in power markets
- 2020: Trading on Gas Sector

Bridging the gap: Step 3

TOR VERGATA UNIVERSITY OF ROME | Master of Science in Finance and Banking

QFin @Work 2020

One Day Three Events

https://qfinatwork.com/

- Annual Workshop in Quantitative Finance…since 2017
- Each year leading practitioners and international academics, are invited to give speeches with the aim of connecting academic theory to the day-to-day use of quantitative methods in finance, insurance, and banking fields

Sponsors & Industrial Partners

TOR VERGATA UNIVERSITY OF ROME | Master of Science in Finance and Banking

ARPM Advanced Risk and Portfolio Management®

REPLY AVANTAGE

BLACKROCK

BNP PARIBAS

CANDRIAM
A NEW YORK LIFE INVESTMENTS COMPANY

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CREDIT SUISSE

enel

MPS
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GRUPPOMONTEPASCHI

MathWorks®

MORNINGSTAR®

Posteitaliane

REFINITIV™

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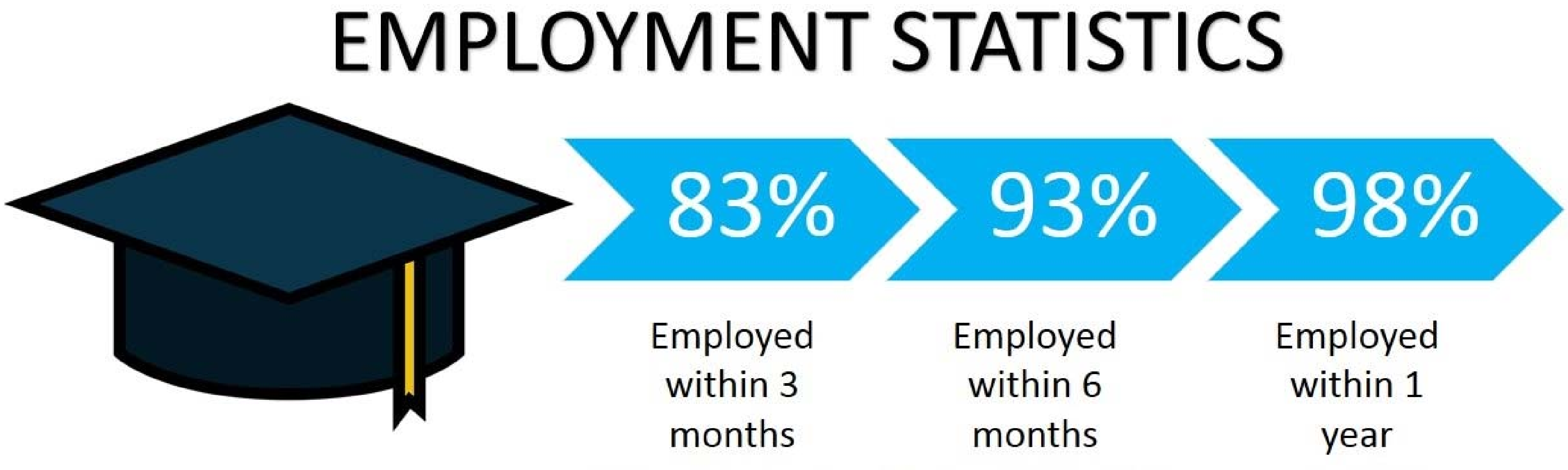
vigeo eiris

Placement



- Annual seminar on How to write a good CV
- Job posting reserved for F&B students and Alumni
- Internship opportunities at CONSOB and ENEL

Program Overview

- ✓ Program type: **Master of Science**
- ✓ Degree Program Class: **LM-16**
- ✓ Language: **English**
- ✓ Department: **Economics and Finance**
- ✓ In brief: **Mathematical and statistical techniques applied to financial markets**

Program Structure

TOR VERGATA UNIVERSITY OF ROME | Master of Science in Finance and Banking

First Year			
First Semester			
Course	**Lecturer**	**SSD**	**Credits (ECTS)**
8011190 - Mathematics	Paolo Gibilisco	MAT/06; SECS-	12
8010848 - Statistics	Maura Mezzetti	SECS-S/01	6
8011181 - Derivatives	Gianni Nicolini	SECS-P/11	6
8011969 - Coding and Data Analysis for Finance	Stefano Herzel	SECS-S/06	6
Second Semester			
Course	**Lecturer**	**SSD**	**Credits (ECTS)**
8011970 -Time Series and Econometrics	Davide Pirino	SECS-P/05	6
8011660 - Financial Market Models	Rocco Ciciretti	SECS-P/02	6
8011288 - Financial Econometrics	Tommaso Proietti	SECS-S/03	6
8011428- Corporate Finance	Williams De Ascaniis	SECS-P/11	6
Elective Course	-	-	6

Program Structure

Second Year			
First Semester			
Course	**Lecturer**	**SSD**	**Credits (ECTS)**
8011564 - Legal Theory and Ethics of Business	Amalia Diurni	IUS/05	6
8010806 - Asset Management	Ugo Pomante	SECS-P/11	6
8011971 - Asset Pricing	Stefano Herzel	SECS-S/06	6
8011926 - Empirical Banking	Stefano Caiazza	SECS-P/02	6
Elective Course	-	-	6
Second Semester			
Course	**Lecturer**	**SSD**	**Credits (ECTS)**
Elective Course	-	-	6
Thesis	-	-	24

Program Structure

TOR VERGATA UNIVERSITY OF ROME | Master of Science in Finance and Banking

Elective Courses

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011313 - Credit Risk Models	Matteo Bissiri	SECS-S/06	6
8011212- Monetary Economics (LM Economics)	Leo Ferraris	SECS-P/01	6
8011427- Family Business (LM BA)	Luca Gnan	SECS-P/10	6
8011927 - Life Insurance	TBA	SECS-S/06	6
8011462- Investment Banking	Vincenzo Farina	SECS-P/11	6

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011587 - Macroeconomics I	Robert Waldmann	SECS-P/01	6
8011588 - Macroeconomics II	Luisa Corrado	SECS-P/01	6
8011703- Advanced Topics in Finance and Insurance	Alessandro Ramponi	SECS-S/06	6
8011972- Advanced Topics in Finance and Insurance II	TBA	SECS-S/06	6
8011973 - Fixed Income	TBA	SECS-S/06	6
8011194 - Macroeconometrics (LM Economics)	Stefano Grassi	SECS-S/03	6

Database & Certifications

Advanced Risk and Portfolio Management - ARPM

- Bootcamp in NY
- Marathon (Elective Course as flipping class)
- Lab

REFINITIV Certifications

- Eikon
- Datastream

MORNINGSTAR DIRECT and EDW

VIGEO-EIRIS

MATLAB Associate Certification

Scholarships & Grants

Best First Year Students Prizes

Two prizes (€ 2.000 each) for the enrolment fee and the participation expenses to the Advanced Risk and Portfolio Management (ARPM) Bootcamp in New York (USA) in the Summer

Graduate Prizes

Three prizes (€ 1.500 each) reserved for the best MSc. Finance and Banking students graduating on time

Certified MATLAB Associate Reimbursement

20 reimbursements of the registration fee for students who successfully achieve the certification

Double/Dual Degree Program

TOR VERGATA UNIVERSITY OF ROME | Master of Science in Finance and Banking

Double Degree Program - University of Gothenburg

- Call for Applications in February: two positions
- Selection based on merit: winter exam session performance (number of ECTS and GPA)
- No tuition fees at the partner university

Call for Applications

2020/2021 a.y.

Steps of selection	1st step: Education background evaluation through the online application 2nd step: Skype Interview (for students who reside abroad) or Admission Test
Online application deadline	30 June 2020: Non-EU applicants 22 July 2020: Italian and EU applicants; Non-EU applicants who reside in Italy; Foreign applicants holding an Italian degree and a valid residence permit
Program starting date	August 31, 2020

Contacts

Program Director - Prof. Rocco Ciciretti

rocco.ciciretti@uniroma2.it

Admissions and Program Office

msc_finance@economia.uniroma2.it

Building B, Second Floor, Room 32

Website

https://economia.uniroma2.it/master-science/financeandbanking