ARPM

TOR VERGATA
UNIVERSITÀ DEGLI STUDI DI ROMA

Syllabus 2026; Prof. Alessandro Ramponi
📅 Week 2: Feb 12

Macro topics: Introduction, Step 2a - Market risk drivers identification, Applications

📈 Theory

- P versus Q
- Summary: “Quantitative Finance checklist.”
- Step 2a: Market risk drivers identification
- Equities
- Currencies
- Fixed-income
- Derivatives
- Credit
- Strategies
- Market risk drivers identification - Historical

📝 Selected homework

- Quantitative finance: an overview
- Quantitative finance: models and techniques
- Yield curve alternative transformations
- Fixed-income risk drivers: value versus yield
- Call option risk drivers
- Risk drivers for default events