UNIVERSITY OF ROME TOR VERGATA
MASTER OF SCIENCE IN FINANCE AND BANKING
PROGRAM STRUCTURE
ACADEMIC YEAR 2015/2016

First Year

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011190 -Mathematics	Paolo Gibilisco	MAT/06; SECS-S/06	12
8010848 - Statistics	Maura Mezzetti	SECS-S/01	6
8011181- Derivatives	Gianni Nicolini	SECS-P/11	6
8011233- Statistical Computing	Alessandro Ramponi	_	3

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011267 -Time Series	Gianluca Cubadda	SECS-P/05	9
8011267 -Econometrics	Franco Peracchi		
8011215- Theory of Banking	Eloisa Campioni	SECS-P/01	6
8011660- Financial Market Models	Cesare Robotti	SECS-P/02	6
8011288- Financial Econometrics	Tommaso Proietti	SECS-S/03	6
8011428- Corporate Finance	William De Ascaniis	SECS-P/11	6

Second Year

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011564- Legal Theory and Ethics of Business	Stephane Bauzon	IUS/05	6
8011175- Asset Management	Ugo Pomante	SECS-P/11	9
8011203- Asset Pricing	Stefano Herzel	SECS-S/06	9

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
Optional Course	-	-	6
Optional Course	-	-	6
Thesis	-	-	24

Optional Courses

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011212- Monetary Economics	Leo Ferraris	SECS-P/01	6
8011427- Family Business	Luca Gnan	SECS-P/10	6
8011462- Investment Banking	Vincenzo Farina	SECS-P/11	6

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011301- Macroeconomics	Luisa Corrado	SECS-P/01	6
8011313- Credit Risk Models	Stefano Herzel	SECS-S/06	6
8011194- Macroeconometrics	Tommaso Proietti	SECS-S/03	6
8011703- Advanced Topics in Finance	Alessandro Ramponi	SECS-S/06	6