

UNIVERSITY OF ROME TOR VERGATA
MASTER OF SCIENCE IN FINANCE AND BANKING
PROGRAM STRUCTURE
ACADEMIC YEAR 2018/2019

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
8011885- Coding for Financial Applications	Stefano Herzel	-	3

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011267 - Time Series and Econometrics	Gianluca Cubadda	SECS-P/05	9
8011884- Empirical Banking	Stefano Caiazza	SECS-P/01	6
8011660- Financial Market Models	Rocco Ciciretti	SECS-P/02	6
8011288- Financial Econometrics	Tommaso Proietti	SECS-S/03	6
8011428- Corporate Finance	tba	SECS-P/11	6

Second Year

First Semester

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

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
* Elective Course	-	-	6
Thesis	-	-	24

*** Elective Courses**

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011313- Credit Risk Models	Stefano Herzel	SECS-S/06	6
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
8011703- Advanced Topics in Finance	Alessandro Ramponi	SECS-S/06	6
8011194- Macroeconometrics	Gianluca Cubadda	SECS-S/03	6