

UNIVERSITY OF ROME TOR VERGATA
MASTER OF SCIENCE IN FINANCE AND BANKING
PROGRAM STRUCTURE
ACADEMIC YEAR 2020/2021

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
8011969 - Coding and Data Analysis for Finance	Davide Pirino	SECS-S/06	6

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011970 - Time Series and Econometrics	Gianluca Cubadda	SECS-P/05	6
8011660 - Financial Market Models	Rocco Ciciretti	SECS-P/02	6
8011288 - Financial Econometrics	Marianna Brunetti	SECS-S/03	6
8011428 - Corporate Finance	Williams De Ascaniis	SECS-P/11	6
Elective Course	-	-	6

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

Elective Courses

First Semester

Course	Lecturer	SSD	Credits (ECTS)
8011992 - Big Data for Economics and Finance (LM Economics)	Alessio Farcomeni	SECS-P/05	6
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
8011462 - Investment Banking	Vincenzo Farina	SECS-P/11	6

Second Semester

Course	Lecturer	SSD	Credits (ECTS)
8011587 - Macroeconomics I (LM Economics)	Robert Waldmann	SECS-P/01	6
8011588 - Macroeconomics II (LM Economics)	Luisa Corrado	SECS-P/01	6
8011928 - Advanced Topics in Finance and Insurance	Alessandro Ramponi	SECS-S/06	6
8011972 - Advanced Topics in Finance and Insurance II	Giuseppe Buccheri	SECS-S/06	6
8011973 - Fixed Income	Stefano Herzel	SECS-S/06	6
8011927 - Life Insurance	Katia Colaneri	SECS-S/06	6
8011194 - Macroeconometrics (LM Economics)	Stefano Grassi	SECS-S/03	6