

UNIVERSITY OF ROME TOR VERGATA
MASTER OF SCIENCE IN FINANCE AND BANKING
PROGRAM STRUCTURE
ACADEMIC YEAR 2021/2022

FIRST YEAR

	Course	Lecturer	Credits (ECTS)	DELPHI Code	SSD
FIRST SEMESTER	First Module - from September to October				
	Mathematics	Paolo Gibilisco	12	8011190	MAT/06; SECS-S/06
	Statistics	Maura Mezzetti	6	8010848	SECS-S/01
	Second Module - from November to December				
	Derivatives	Gianni Nicolini	6	8011181	SECS-P/11
	Coding and Data Analysis for Finance	Davide Pirino	6	8011969	SECS-S/06
SECOND SEMESTER	First Module - from February to March				
	Time Series and Econometrics	Gianluca Cubadda	6	8011970	SECS-P/05
	Corporate Finance	Williams De Ascaniis	6	8011428	SECS-P/11
	Second Module - from April to May				
	Financial Econometrics	Tommaso Proietti	6	8011288	SECS-S/03
	Financial Market Models	Rocco Ciciretti	6	8011660	SECS-P/02
	Elective Course	-	6	-	-

SECOND YEAR

	Course	Lecturer	Credits (ECTS)	DELPHI Code	SSD
FIRST SEMESTER	First Module - from September to October				
	Legal Theory and Ethics of Business	Amalia Diurni	6	8011564	IUS/05
	Asset Pricing	Shmuel Nissim Baruch	6	8011971	SECS-S/06
	Second Module - from November to December				
	Empirical Banking	Stefano Caiazza	6	8011926	SECS-P/02
	Asset Management	Ugo Pomante	6	8010806	SECS-P/11
	Elective Course	-	6	-	-
SECOND SEMESTER	First or Second Module				
	Elective Course	-	6	-	-
	Second Module				
	Thesis	-	24	-	-

ELECTIVE COURSES

	Course	Lecturer	Credits (ECTS)	DELPHI Code	SSD
FIRST SEMESTER	First Module - from September to October				
	Investment Banking	Vincenzo Farina	6	8011462	SECS-P/11
	Second Module - from November to December				
	Big Data for Economics and Finance	Alessio Farcomeni	6	8011992	SECS-P/05
	Credit Risk Models	Matteo Bissiri	6	8011313	SECS-S/06
SECOND SEMESTER	First Module - from February to March				
	Fixed Income	Stefano Herzel	6	8011973	SECS-S/06
	Advanced Topics in Finance and Insurance I	Alessandro Ramponi	6	8011928	SECS-S/06
	Second Module - from April to May				
	Life Insurance	Katia Colaneri	6	8011927	SECS-S/06
	Macroeconometrics	Stefano Grassi	6	8011194	SECS-S/03