



M.Sc. in Finance and Banking

Meeting the Practitioners

Banca Akros

Maurizio MORINI – *Head Desk Structuring & Financial Engineering*

Gaetano FERRARA – *Senior Trader Desk Structuring & Financial Engineering*

November 28, 11.00am

classroom S9 (first floor, Building Ricerca)

Maurizio Morini is an applied mathematician at PhD level, specialized in stochastic volatility modeling and econometric methods applied to finance. He worked in several quants' team in London, Paris, Bruxelles and Milan. He has been working in Banca Akros since 2003, where is heading the Structuring and Financial Engineering group. He is a passionate practitioner in the field of digital imaging of Solar system bodies and spacecraft mission design.

Gaetano Ferrara is quantitative trader specialized in volatility and dispersion. He worked in Intesa San Paolo in the proprietary trading desk being in charge of the variance swap and dividend swap desk. He joined Banca Akros in 2007 as FX Derivatives Trader, and moved to the Structuring and Financial Engineering group in 2010. He is now in charge of the equity derivatives modelling and of the development of algorithm for automated trading.

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