



**M.Sc. in Finance and Banking**  
Department of Economics and Finance  
University of Rome “Tor Vergata”

# **Interest Rate Derivatives with Negative Rates**

**Pietro Rossi**

**Prometeia**

**Friday, December 16, 10:15 – 12:00**  
**Classroom S11 (2° Floor – Edificio Didattica)**

The usual approach of evaluating interest rate products with the Black ‘76 formula cannot be applied under scenarios of negative rates. The talk will offer an insight on how industry is reacting to this issue. In particular, it will focus on the measurement of sensitivities of contingent claims to changes in the driving factors.

**Pietro Rossi** (Ph.D. in physics, NYU) is senior financial analyst in the Market Risk Group at Prometeia. His work concerns numerical methods and Monte Carlo algorithms for pricing and risk management of financial derivatives. His scientific activity has been mainly focused in theoretical physics and computer science, while his most recent work deals with the use of Fourier transform in finance.

*The talk, addressed to second year students of MSc in Finance and Banking, is open to all interested students and faculty members.*



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## **Meeting the Practitioners**

**Roberto Nappi**

## **Business Integration Partners**

**Friday, December 16, 12:15**

**Classroom S11 (2° Floor – Edificio Didattica)**

**Business Integration Partners (BIP)** is a consulting company, based in Italy, but with a global footprint. Founded in 2003, BIP employs more than 1,400 professionals, who deliver management consulting and business integration services supporting companies in the research and the adoption of disruptive technological innovation, in Italy and abroad.

**Roberto Nappi** is Manager of Financial Services at BIP. He graduated in Economics at the University of Perugia and holds a Master of Science in Management from Bocconi University. He has a significant experience in management consulting, with several years of experience in projects related to strategic planning, cost management and organization for leading international banking group.