PhD in Economics and Finance_2020/2021

No	Course	Professor	hours	CFU
	FALL TERM (23 CFU)			
	Pre-courses			
1	Difference in Differencial Equations	Elisabetta Tessitore	18	**3**
2	Static and Dynamic Optimization	Pasquale Scaramozzino	12	**2**
3	Calculus	Annalisa Fabretti	18	**3**
	Macroeconomics Area - Coordinator Prof. Corrado			
4	Bayesian Macroeconomics	Stefano Grassi	18	**3**
5	Advanced Macroeconomics - DSGE and Business Cycles	Barbara Annicchiarico	12	**2**
	Microeconomics Area - Coordinator Prof. Andrea Kamal Attar			
6	General Equilibrium	Leo Ferraris	10	**2**
	Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel			
7	Measure Theory and Stochastic Processes	Davide Pirino	18	**3**
8	Asset Pricing (Pricing and Hedging in Complete and Incomplete Markets)	Katia Colaneri	18	**3**
	SPRING TERM (46 CFU)			
	Macroeconomics Area - Coordinator Prof. Corrado			
1	Advanced Macroeconomics - Growth Theory	Alessandra Pelloni	12	**2**
2	Topics in Behavioural Macroeconomics	Robert Waldmann	12	**2**
3	Topics in Development Economics	Scaramozzino/Rosati	12	**2**
4	Financial Bubbles	Gaetano Bloise (U. RomaTre)	6	**1**
5	Applied Macro: The Macroeconomics of Networks	Vasco Carvalho (U. of Cambridge)	12	**2**
6	DSGE models with Financial Frictions and Macroprudential Policy	Margarita Rubio (U. of Nottingham)	12	**2**
	Microeconomics Area - Coordinator Prof. Andrea Kamal Attar			
1	Topics in Industrial Organization	Tommaso Valletti	15	**3**
2	Applied Micro and Procurement	Elisabetta Iossa	18	**3**
3	Topics in Auction Theory	Guillaume Pommey	16	**3**
4	Topics in Market Design	Roberto Sarkisian	12	**2**
5	Advanced Topics in Game Theory	Fabrizio Adriani (Leicester)	12	**2**
	Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel			
1	Topics in Microeconometrics	Federico Belotti	12	**2**
2	Bayesian Statistics	Mezzetti - Parisi	16	**3**
3	Markov Chains	Alessandro Ramponi	12	**2**
4	Python	Gabriele Rovigatti (BdI)	12	**2**
5	Latent Variable Models	Alessio Farcomeni	10	**1**
6	Asymptotic Theory for Econometricians	Alessandro Casini	12	**2**
7	Frequency Domain Methods in Econometrics	Tommaso Proietti	12	**4**
8	Topics in Macroeconometrics/Time Series	Marco Lippi (EIEF)	15	
9	Statistical Learning	Franco Peracchi	15	**3**
10	Conditional Score Driven Models for Financial Time Series	Giuseppe Buccheri	12	**2**
11	Fractional Brownian Motion*	Paolo Pigato	10	**2**
12	Advanced Topics for finance and Insurance I and II (ARPM)	A. Ramponi, G. Buccheri	72	**12**
13	**Summer School - Empirical Strategies**	**Joshua Angrist (MIT)**	**6**	**1**