# Sapienza Università di Roma Facoltà di Economia

## Corso di laurea magistrale in
## Finanza e assicurazioni
### *Curriculum Financial Risk and Data Analysis*
## 2023

### *Classe LM-16 Finanza*

| | | Formative Activities | Scientific disciplinary sector | Credits | Total credits |
|---|---|---|---|---|---|
| ***First year*** | | | | | |
| | ***First semester*** | | | | |
| 1 | Mathematics for finance | B | SECS-S/06 | 9 | 27 |
| 2 | Stochastic processes | B | SECS-S/01 | 9 | |
| 3 | International banking and capital markets I | B | SECS-P/11 | 6 | |
| | | | | | |
| 1 | Further knowledge for placement on the job market (art.10, comma 5, letter d - D.M. 270/04 ) | F | === | 3 | |
| 1 | 1.1 - *Computational tools for finance*<br>1.2 - *Further knowledge for placement on the job market* | | | | |
| | ***Second semester*** | | | | |
| 1 | Advanced statistics for finance | B | SECS-S/01 | 6 | 27 |
| 2 | Banking and financial regulation | B | IUS/05 | 6 | |
| 3 | International banking and capital markets II | B | SECS-P/11 | 6 | |
| 4 | Quantitative financial modelling | C | SECS-S/06 | 9 | |
| ***Second year*** | | | | | |
| | ***First semester*** | | | | |
| 1 | Econometrics for financial markets | B | SECS-P/05 | 12 | 36 |
| 2 | Financial optimization and asset management | C | SECS-S/06 | 6 | |
| 3 | Time series and financial time series | C | SECS-S/01 | 9 | |
| 4 | ***One of the following 2 optional modules:*** | | | 9 | |
| | Models for risk and forecasting | B | SECS-S/03 | | |
| | Risk management and capital requirements | B | SECS-S/06 | | |
| | | | | | |
| | ***Second semester*** | | | | |
| 1 | One module chosen by student | D | === | 9 | 9 |
| | | | | | |
| 1 | **Dissertation** | E | === | 21 | 21 |
| | | | | | |
| | **Total credits** | | | **120** | **120** |