Sapienza Università di Roma Facoltà di Economia

Corso di laurea magistrale in
Finanza e assicurazioni
Curriculum Financial Risk and Data Analysis
2024

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	Probability and stochastic processes	B	SECS-S/01	9	
3	International banking and capital markets	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 - *Computational tools for finance* 1.2 - *Further knowledge for placement on the job market*				
	Second semester				
1	Advanced statistics for finance	B	SECS-S/01	6	27
2	Artificial intelligence in banking and finance	B	SECS-P/11	6	
3	Banking and financial regulation	B	IUS/05	6	
4	Quantitative financial modelling	C	SECS-S/06	9	
Second year					
	First semester				
1	Econometrics for financial markets	B	SECS-P/05	12	27
2	Financial optimization and asset management	C	SECS-S/06	6	
3	Time series and financial time series	C	SECS-S/01	9	
	Second semester				
1	***One of the following 2 optional modules:***			9	9
	Models for risk and forecasting	B	SECS-S/03		
	Risk management and capital requirements	B	SECS-S/06		
1	One module chosen by student	D	===	9	9
1	**Dissertation**	E	===	21	21
	Total credits			**120**	**120**