School of Science - Department of Mathematics
Master degree entirely taught in English in COMPUTATIONAL FINANCE
Study programme for students enrolled in the academic year 2023-2024

UNITS	Modules of the integrated course	Academic Year	Period	Credits	lecture hrs	practice hrs	laboratory hrs
3 UNITS TO CHOOSE AMONG THE FOLLOWING 4 UNITS :							
Regression and time series models		1st year	1st semester	**8**	64		
Principles of financial economics		1st year	1st semester	**8**	64		
Fundamentals of computational mathematics		1st year	1st semester	**8**	48		32
Fundamentals of information systems		1st year	1st semester	**8**	64		
MANDATORY UNITS OF THE FIRST YEAR :							
Stochastic methods		1st year	1st semester	**6**	48		
Machine learning for finance		1st year	2nd semester	**9**	48	24	
Financial reporting and risk management (C.I.) *This unit is an Integrated Course, composed by module A (Financial reporting) and module B (Risk management and compliance) as specificated here beside*	Financial reporting (Mod. A)	1st year	2nd semester	**6**	42		
	Risk management and compliance (Mod. B)	1st year	2nd semester	**6**	42		
Econometrics for credit and market risk		1st year	2nd semester	**9**	63		
MANDATORY UNITS OF THE SECOND YEAR :							
Stochastic finance		2nd year	1st semester	**9**	72		
Risk and insurance		2nd year	1st semester	**6**	48		
Quantitative risk management		2nd year	1st semester	**9**	72		
Law and data		2nd year	1st semester	**6**	48		

Free-choice credits	**12**

1 UNIT TO CHOOSE AMONG THE FOLLOWING 2 UNITS :

Seminars and other activities	**3**
English Language B2 (Productive skills)	**3**

Final examination	**15**

TOTAL CREDITS	**120**

Free-choice credits can be chosen among the University's educational offer as long as they are consistent with the educational path