Quantitative Finance @ Work

The use of quantitative tools in the financial world

April 28, 2017, 9:30 AM-5:00 PM

Università di Roma
Tor Vergata

MASTER OF SCIENCE IN
FINANCE AND BANKING

Matteo Bissiri
Cassa Depositi e Prestiti
Modeling behavioral risk

Damiano Brigo
Imperial College London
Nonlinear valuation under margins, funding costs, gap default closeout, multiple curves & capital.

Attilio Meucci
Advanced Risk and Portfolio Management®
FinTech education: "Leveraging technology to learn finance, engineering, and data science: theory and practice".

Marcello Minenna
Consob
A quantitative framework to assess the risk-reward profile of non-equity products.

Massimo Morini
Banca IMI
How regulations and fintech are changing pricing and risk management.

Federico Mosca
Arca SGR
New themes in finance, insurance and energy allocation in good and bad times.

Pietro Rossi
Prometeia
Machine learning at work

Marcello Terraneo
UniCredit Group
Negative rates in front office and risk systems.

Venue
University of Rome Tor Vergata
School of Economics
Classroom TL – Building A
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