# UniTn Mathematics for Economics and Finance

prof. L. Tubaro L. Di Persio Aims at preparing students to a career in *financial* institutions. Internships (*stage* or *tirocinio*) at research centres of banks, assurances, etc. are available, e.g.











## Main goals

• Strong background in mathematics with emphasys on stochastic processes and their application to financial problems

• Financial and Economics language

• Numerical methods for statistical analysis and simulation of mathematical financial models

#### First Year – First Semester

Course	Туре	Credits (CFU)
Advanced Analysis	Caratterizzante	9
Integral Transforms	Caratterizzante	6
Statistical models	Affine	3
Math. Finance 1	Affine	3
Language skills		
<b>Financial Markets</b> MUT - From Master in International Management	Affine	8

#### First Year – Second Semester

Course	Туре	Credits (CFU)
Stochastic Processses I	Caratterizzante	6
Stochastic Processes II	Affine	3
Statistics of Stochastic Processes	Affine	6
Laboratorio Simulazioni Finanziarie	Mutuato da LM Finanza	6

#### Second Year- First Semester

Course	Туре	Credits (CFU)
Stochastic Differential Equations	Caratterizzante	6
Mathematical Finance II	Affine	3

#### Second Year- Second Semester

Course	Туре	Credits (CFU)
Applications and Numerical Methods for Math.Fin.	Affine	9

•Students must also take **9 credits** in courses *caratterizzanti* in the *settori* from MAT/01 to MAT/05

•Students must also take 10 credits in *free courses* 

•Students must also take 12 credits for internship/stage; 18 credits for thesis

### Courses advised as free-choice

- **Strumenti di investimento e derivati** (11 CFU, LM Finanza)\*
- Laboratorio di modelli statistici per l'economia e la finanza (6 CFU, LM Finanza\*)
- Microeconomics and game theory (10 CFU,1st sem., Master in Economics);

Students missing some prerequistes in analysis or probability theory can include appropriate courses (in Italian) from Bachelor's degree (*Laurea triennale*) among free-choice courses.

