

Bocconi

MASTER OF QUANTITATIVE FINANCE AND RISK MANAGEMENT (17TH EDITION - 2020/21)



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GRADUATE SCHOOL

Our goals in the education of Mafinrisk students

- To create strong professional figures in the field of risk management and quantitative finance, capables of dealing with an exhaustive spectrum of financial applications.
- To support students in developing a combination of quantitative, operational and institutional competences.
- To make our graduates independent in the use and operation of the skills developed during the program and in their ability to update knowledge and techniques after the end of the program.



The organization of the Master

- Full time program
- Official language: English
- Attendance is mandatory
- Academic year: from September 2020 to September 2021
- Courses schedule: three terms



Master schedule: first term

September – December 2020

- **Objective:** to smooth out differences in students' academic backgrounds
- **Precourses:** Financial Markets and Institutions, Statistics, The R Language
- **Fundamentals (7):** Accounting and Financial Statement Analysis, Derivatives, Econometrics, Fixed Income, Investments, Mathematical Models for Finance, Probability and Stochastic Calculus



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Master schedule: second term

January – March 2021

- **Objective:** to develop competences in more specific fields of study
- **Core courses (5)**
 - Credit Risk: Management and Measurement
 - Market Risk: Management and Measurement
 - Numerical Methods
 - Theory of Valuation
 - Topics in Financial Econometrics with «R»



Master schedule: third term

April - mid June 2021

- **Objective:** to further enhance knowledge and experience in specific areas of interest. Each course is dedicated to specific aspects of applied finance.
- **Electives:** 6 to be chosen out of 13
- A **final project** or an internship report (mid June - September 2021)



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Master schedule: third term

1. Accounting, Risk Evaluation and Financial Analysis for Banks
2. Corporate Governance and Internal Controls in Financial Institutions
3. Credit Derivatives and Securitisations
4. Derivatives Credit Risk: Management and Measurement
5. Exotic Derivatives
6. Machine Learning in Finance: an Overview
7. Market and Counterparty Risk: Management and Measurement
8. Market Microstructure
9. Operational and Reputational Risk: Management and Measurement
10. Portfolio Performance Evaluation
11. Selected Topics in the Trading and Modelling of Volatility and Other Risks
12. Term Structure Modelling
13. Topics in Quantitative Finance



The selection process (I): our ideal candidate

We look for:

- Talented and motivated individuals, wishing to pursue a career in the field of applied finance and ready to dedicate 12 months of a challenging and intense study to the achievement of this goal;
- Candidates with:
 - a) an Economics degree with good quantitative skills or a scientific degree (Physics, Mathematics, Engineering, Statistics, Computer Science)
 - b) a strong interest in financial and quantitative analysis
 - c) no working experience or a limited working experience



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The selection process (II): entry requirements

- have a *three-year degree* (i.e. 'Laurea Triennale', Bachelor of Arts, Bachelor of Science) or higher education (i.e. 'Laurea Magistrale', Master of Science, 4-year or 5-year Degree) in economics (Economics, Finance and Banking, Business or Management...) or non economics quantitative subjects (Mathematics, Physics, Statistics, Engineering...), received from an Italian or a non-Italian university
- submit your GMAT (Graduate Management Admissions Test) / GRE (Graduate Record Examinations) score or, alternatively, take the Bocconi Test



The selection process (III)

- To select the class, a relative ranking will be built, taking into account that the target class dimension is between 30 and 40 students.
- Given the heterogenous backgrounds of the applicants, the tests «GMAT», «GRE» and «Bocconi» play a relevant role in the selection process



Class Profile

FIELDS OF STUDY

Business or Management, Economics, Finance and Banking, Engineering, Mathematics, Physics, Statistics, Computer Science

| | |
|-------------|-----|
| AVERAGE AGE | 25 |
| ITALIAN | 45% |
| NON-ITALIAN | 55% |

| | |
|------------|---------|
| GMAT SCORE | 650-770 |
| GRE SCORE | 158-170 |



Class profile

33 COUNTRIES REPRESENTED



Our faculty

- Bocconi University academics, belonging to Department of Finance and Department of Decision Sciences
- Academics who are in the Faculty of other Universities
- Visiting professors and Finance Professionals



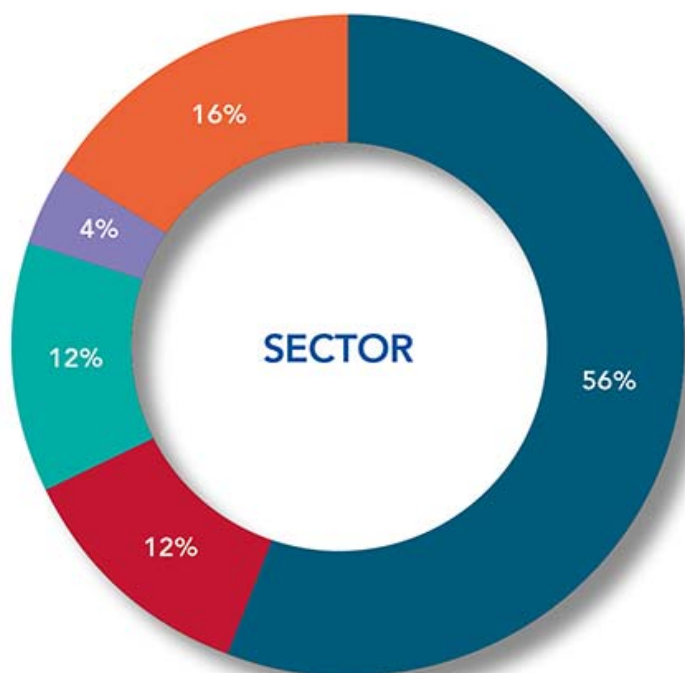
Job market and placement

- Both Bocconi University and the Mafinrisk program have strong ties to financial institutions operating in the fields of banking, insurance and asset management.
- The Bocconi Career Service provides company presentations, career and recruiting events as well as specific initiatives for Mafinrisk students (e.g. mock interviews)
- JobGate is Bocconi's Online Platform with internship and placement opportunities in Italy and abroad, updated daily by employers.
- Company presentations by major financial institutions will be specifically organized for the Mafinrisk class.

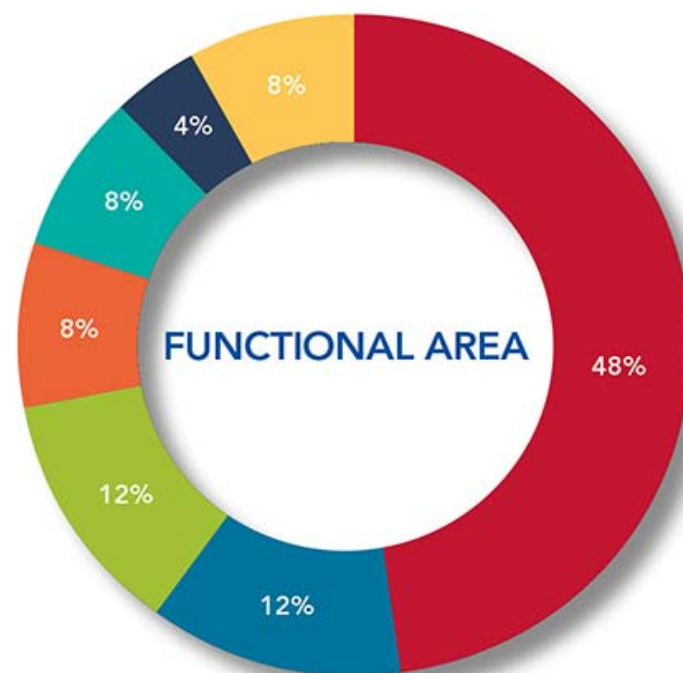


Placement statistics

*2017 graduates, one year after graduation



- Investment Bank
- Investment Company
- Not Financial Institution
- Commercial Bank
- Other**



- Risk Management
- Research/Analysis
- Trading
- Sales
- Corporate Finance
- Asset Management
- Other***

* 2017 graduates, one year after graduation
 ** Financial Consulting, Central Bank
 *** Financial Consulting, International Relations



When to apply / Deadlines

REGULAR APPLICATIONS

by **JUNE 3rd**

ONLINE BOCCONI TEST

JUNE 12th

Interviews with candidates, if necessary, will follow

Successful applicants will be notified by the beginning of
July 2020



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Fees and grants

- The Master's tuition fee is euro 14,500
- Scholarships partially covering tuition and fees may be offered by corporate partners



For more information

Visit www.unibocconi.eu/mafinrisk

Read our online [brochure](#)

Watch our [alumni video](#)

Contact us at mafinrisk@unibocconi.it



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THANKS



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