

# Convenzione per il riconoscimento del tirocinio per gli studenti del Percorso di Economia e Finanza del CLECM

per la partecipazione all'ARPM Bootcamp, New York University

Referente: prof.ssa Claudia Ceci

c.ceci@unich.it

(E' previsto il rimborso dell'iscrizione per gli studenti più meritevoli selezionati da una Commissione)



## 6-day Intensive Quantitative Course

13-18 Aug 2018, New York University

In 6 intense days, the [Advanced Risk and Portfolio Management \(ARPM\) Bootcamp](#)

- Consolidates portfolio managers' and risk managers' expertise into a structured and rigorous quantitative framework
- Empowers avid learners with background in hard sciences to gain the deep technical knowledge necessary to operate across the complex world of quantitative trading, asset management, and risk management

### Training

[Instruction](#): 50 hours of instruction (lectures and practice sessions). Topics include data science and machine learning; classical/Bayesian multivariate statistics and econometrics; financial analytics, market, credit & liquidity risk management; estimation error and model risk; factor modeling, alpha-beta signals, portfolio construction and optimization; algorithmic trading, systematic strategies, portfolio insurance, drawdown control; optimal trade execution; and much more

[Certifications](#): 40 GARP CPD; Academic credit with Partner Universities

### Networking

[Gala Dinner](#): you are cordially invited to dine with us, if one of the first 330 registrants, and engage in conversation with world-renowned quants and industry leaders. We will also share with you our [charitable](#) efforts.

[Social Mixer](#): mingle with hundreds of practitioners and academics. Chat, play, and share memories (and photos)

### From home

[Practice](#): revisit all topics and solidify your knowledge in the [ARPM Lab](#), with all the code (Python and MATLAB), documentation, theory, case studies, exercises, simulation clips, slides, and more

[Video lectures](#): re-live the ARPM Bootcamp experience from home as it includes access to the [ARPM MOOC](#)

In operation since 2007, with [thousands of alumni](#) globally including industry leaders and academics

[Program](#) | [Registration](#) | [Video](#) | [Testimonials](#)