nzione per il riconoscimento del tirocinio per gli studenti del Perc Economia e Finanza del CLECM

per la partecipazione all'ARPM Bootcamp, New York University

Referente: prof.ssa Claudia Ceci

c.ceci@unich.it

o il rimborso dell'iscrizione per studente/i più meritevoli selezionati da una Commis

ARPM Bootcamp® In partnership with GARP Learn. Connect. Practice.

6-day Intensive Quantitative Course

13-18 Aug 2018, New York University

intense days, the Advanced Risk and Portfolio Management (ARPM) Bootcamp
ısolidates portfolio managers' and risk managers' expertise into a structured and rigorous quantitativ
powers avid learners with background in hard sciences to gain the deep technical knowledge necessa
ɔmplex world of quantitative trading, asset management, and risk management

aining

uction: 50 hours of instruction (lectures and practice sessions). Topics include data science and mach ing; classical/Bayesian multivariate statistics and econometrics; financial analytics, market, credit & nanagement; estimation error and model risk; factor modeling, alpha-beta signals, portfolio construct nization; algorithmic trading, systematic strategies, portfolio insurance, drawdown control; optimal tr ution; and much more
ications: 40 GARP CPD; Academic credit with Partner Universities

vorking

Dinner: you are cordially invited to dine with us, if one of the first 330 registrants, and engage in conv world-renowned quants and industry leaders. We will also share with you our charitable efforts.
ıl Mixer: mingle with hundreds of practitioners and academics. Chat, play, and share memories (and p

m home

ːice: revisit all topics and solidify your knowledge in the ARPM Lab, with all the code (Python and MAT mentation, theory, case studies, exercises, simulation clips, slides, and more
ɔ lectures: re-live the ARPM Bootcamp experience from home as it includes access to the ARPM MOOC

ɪeration since 2007, with thousands of alumni globally including industry leaders and academics

Program | Registration | Video | Testimonials