Visiting Professor Program
Academic Year 2024/2025

TEACHING COMMITMENT: 21 hours

COURSE TITLE
Advanced Corporate Finance and Capital Markets - Module: Advanced Capital Markets

TEACHING PERIOD
1st term

SCIENTIFIC AREA
Financial institutions and markets

LANGUAGE USED TO TEACH
English

COURSE SUMMARY
The course is divided in two parts. The first one is about the stock and the bond market. The second one (Visiting Professor) is about the banking asset management: liquidity management; asset and liability management; Basel Accords and the concept of risk-adjusted capital requirements.

LEARNING OBJECTIVES
First part:
Know the most important Bond and Stock theories.
Calculate the optimal risky portfolio.
Do asset management.
Calculate the RAP ratios.
Second part:
Appreciate the special role of banks in the economy.
Understand the rationale for bank regulation and the features of the government safety net.
Evaluate the main principles of bank management.
Identify different bank business models and evaluate their effects on bank performance.
Critically evaluate the design of executive compensation in banking.
Appraise the emergence and rapid growth of FinTech.
Group assignment.

OTHER ACTIVITIES BEYOND THE COURSE
Seminars addressed to PhD students.

VISITING PROFESSOR PROFILE
Strong academic and publication records.

CONTACT REFERENT
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