



## **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 are 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 BESIDES THE COURSE**

Seminars addressed to PhD students.

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### **VISITING PROFESSOR PROFILE**

Strong academic and publication records.

### **CONTACT REFERENT**

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