ARPM Marathon®

In collaboration with OLIVER WYMAN

Online, September 2019 - February 2020

Master-level. Guided. Theory & Lab practice.

Data Science for Finance | Financial Engineering for Investment
Quantitative Risk Management | Quantitative Portfolio Management

arpm.com/marathon

info@arpm.co

The ARPM Marathon is a master-level program that provides in-depth training across all fields of modern quantitative finance, across asset management, banking and insurance. It enables mastery of topics across theory and implementation and the ability to create models anew.

Instruction

The ARPM Marathon is delivered on the ARPM Lab.

Choose one or more among:

Core courses

- Data Science for Finance
- Financial Engineering for Investment
- Quantitative Risk Management
- Quantitative Portfolio Management

Refreshers

- Mathematics refresher
- Python refresher
- MATLAB refresher

Practice

All the core courses of the ARPM Marathon include access to the ARPM Lab to learn and practice all the concepts introduced during the lectures.

- Theory
- Case studies
- Data animations
- Documentation
- Code
- Slides
- Video lectures
- Exercises

Guidance

During the Marathon we provide:

· Itinerary customization by which we divide your workload across one or more term and provide a detailed weekly schedule

· Weekly live classroom with instructors and a group of like-minded attendees

· Answers to questions in private forum

· Homework grading

· Personal trainer's reminders

One on one information sessions available to provide more details.

Delivery

· Online delivery: all courses run twice a year.

· Corporate Delivery: tailor-made programs delivered in-house to companies.

· Academia Delivery: taught at Partner Universities by their faculty, for academic credits.

Certification

For every core course successfully completed:

· Certificate of Completion

· 40 GARP CPD

· Academic credits

· Preparation for the ARPM Certificate

Discounts

Group and affiliate discounts are available.

Contact us at info@arpm.co for more information.

Online Master-level training for individuals, corporations and universities

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Online | Fall/Winter 2019

Sep 2	**Mathematics Refresher**			
Sep 9	**Mathematics Refresher**			
Sep 16	**Python or MATLAB Refresher**			
Sep 23	**Introduction** Week 1			
Sep 30	**Data Science for Finance**	Week 2	**Quantitative Risk Management**	Week 2
Oct 7	**Data Science for Finance**	Week 3	**Quantitative Risk Management**	Week 3
Oct 14	**Financial Engineering for Investment**	Week 2	**Quantitative Risk Management**	Week 4
Oct 21	**Financial Engineering for Investment**	Week 3	**Quantitative Risk Management**	Week 5
Oct 28	**Data Science for Finance**	Week 4	**Quantitative Risk Management**	Week 6
Nov 4	**Data Science for Finance**	Week 5	**Quantitative Risk Management**	Week 7
Nov 11	**Data Science for Finance**	Week 6	**Quantitative Risk Management**	Week 8
Nov 18	**Data Science for Finance**	Week 7	**Quantitative Risk Management**	Week 9
Nov 25	**Data Science for Finance**	Week 8	**Quantitative Portfolio Management**	Week 2
Dec 2	**Financial Engineering for Investment**	Week 4	**Quantitative Portfolio Management**	Week 3
Dec 9	**Financial Engineering for Investment**	Week 5	**Quantitative Portfolio Management**	Week 4
Dec 16	**Data Science for Finance**	Week 9	**Quantitative Portfolio Management**	Week 5
Dec 23 - Jan 5	Break			
Jan 6	**Data Science for Finance**	Week 10	**Quantitative Portfolio Management**	Week 6
Jan 13	**Financial Engineering for Investment**	Week 6	**Quantitative Portfolio Management**	Week 7
Jan 20	**Financial Engineering for Investment**	Week 7	**Quantitative Portfolio Management**	Week 8
Jan 27	**Financial Engineering for Investment**	Week 8	**Quantitative Portfolio Management**	Week 9
Feb 3	**Data Science for Finance**	Week 11	**Quantitative Portfolio Management**	Week 10
Feb 10	**Data Science for Finance**	Week 12	**Quantitative Portfolio Management**	Week 11
Feb 17	**Data Science for Finance**	Week 13	**Quantitative Portfolio Management**	Week 12

Attilio Meucci

ARPM Founder

Attilio Meucci is the founder of ARPM - Advanced Risk and Portfolio Management. Prior to ARPM, Attilio was the chief risk officer at KKR; and the global head of research for Bloomberg's risk and portfolio analytics platform. Attilio has taught at Columbia-IEOR, NYU-Courant (New York), Bocconi University (Milan), and NUS-Business School (Singapore). Attilio earned a BA summa cum laude in Physics from the University of Milan, an MA in Economics from Bocconi University, a PhD in Mathematics from the University of Milan and is a CFA charterholder.

Javier Peña

Professor at Carnegie Mellon University

Javier Peña is a full professor of operations research at Carnegie Mellon University. He teaches Financial Optimization and Asset Management in the Masters of Computational Finance program at Carnegie Mellon University. He is the co-author of the upcoming second edition of the textbook "Optimization Methods in Finance". His research interests span all aspects of optimization with a particular interest in optimization models for portfolio management and for data science. Javier has published his research in a variety of outlets including Quantitative Finance, the Journal of Risk, and Mathematics of Operations Research.

Tai-Ho Wang

Professor at Baruch College

Tai-Ho Wang is a full professor in mathematics at Baruch College, City University of New York. He is one of the core instructors in Baruch's MFE program, where he teaches Probability and Stochastic Processes in Finance and Probability Theory for Financial Applications in the PreMFE seminars. His research in quantitative finance specializes in implied volatility modeling, exotic option pricing, optimal execution in market impact models, and information dynamics in financial market.

Angela Loregian

ARPM Researcher

Angela Loregian is a senior researcher at ARPM, where she has contributed since inception to the creation of the ARPM Lab. In her previous academic career Angela has published on theory and applications of thick tailed processes in asset management. Angela runs research seminars and webinars for ARPM worldwide, including within the ARPM Bootcamp, ARPM's flagship event. Angela earned a Ph.D. in Mathematics for financial market analysis, an M.S. in Economics and Finance, and a B.S. in Economics from the University of Milano-Bicocca.

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