

M.Sc. Finance and Risk Management, University of Florence

Introductory Courses

September 2026

Students lacking familiarity with these topics should attend the introductory courses, as these notions are assumed as **prerequisites** in the quantitative courses of the program.

No registration is required: students interested in attending only need to show up in the scheduled room at the proper time.

Linear Algebra | Instructor: Prof. Lucio Geronazzo

Content. The course will introduce notions about operations with vectors and matrices, dependent and independent vectors, and linear systems.

Useful for. These notions will be useful for the courses of Quantitative Finance and Derivatives, Computational Finance, Portfolio Choice and Bond Markets, Quantitative Risk Management, Econometrics of Financial Markets.

Date	Time	Room
Monday, Sept. 7	8.30am - 10am	D4/002
Tuesday, Sept. 8	2.30pm - 4.30pm	D4/114
Thursday, Sept. 10	8.30am - 10am	D4/112

Mathematics | Instructor: Prof. Domenico Menicucci

Content. The course will introduce notions about functions of one variable, including continuity, differential calculus, maximization and minimization, and integral calculus.

Useful for. These notions will be useful for the courses of Quantitative Finance and Derivatives, Computational Finance, Portfolio Choice and Bond Markets, Quantitative Risk Management, Econometrics of Financial Markets.

Date	Time	Room
Monday, Sept. 7	2pm - 4pm	D4/006
Tuesday, Sept. 8	11.30am - 1.30pm	D4/106
Wednesday, Sept. 9	11.30am - 1.30pm	D6/004
Thursday, Sept. 10	3pm - 5pm	D5/113

Statistics | Instructor: Prof. Alberto Cassese

Content. The course will introduce basic definitions, fundamental theorems, and formulas of probability theory.

Useful for. These notions will be useful for the courses of Quantitative Finance and Derivatives, Computational Finance, Portfolio Choice and Bond Markets, Quantitative Risk Management, Econometrics of Financial Markets.

Date	Time	Room
Monday, Sept. 7	10am - 1pm	D6/105
Tuesday, Sept. 8	9am - 11am	D4/113
Wednesday, Sept. 9	9am - 11am	D4/113
Thursday, Sept. 10	11am - 2pm	D6/105