

ARPM Marathon

Advanced Risk and Portfolio Management

In collaboration with
 OLIVER WYMAN

arpm.co/marathon

Guided. Online. Master program.

All courses taught every quarter, to master data science for finance and quantitative risk/portfolio management

The ARPM Marathon is a master-level, online, quantitative program for professionals and students with hard sciences background. The ARPM Marathon molds Renaissance Quants that operate across all functions in Asset Management, Banking and Insurance.

Instruction

Choose one or more among:

Core courses

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

Refreshers

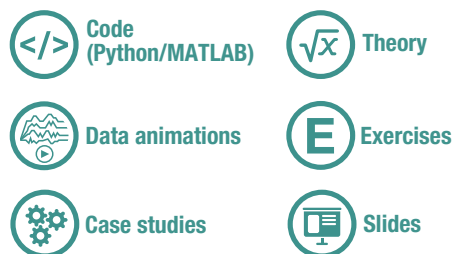
- Mathematics refresher
- Python refresher
- MATLAB refresher

Delivery

- **Online class:** all courses taught every quarter.
- **Corporate training:** tailor made program, taught at your Company
- **Academia:** taught at your University by your Professors, for credit

Practice

All the core courses of the ARPM Marathon include access to the ARPM Lab.



Certification

For every core course successfully completed:

- Certificate of Completion
- 40 GARP CPD
- Academic credits
- Preparation for the ARPM Certificate

Guidance

During the Marathon we provide:

- schedule customization
- weekly live classroom with instructors
- answers to questions in private forum
- homework grading
- personal trainer's reminders.

Discounts

Group and affiliate discounts are available.

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

Online training for individuals, corporations and universities

arpm.co/marathon

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ARPM Marathon							
Fall Sep 1 - Nov 30		Winter Dec 1 - Feb 28		Spring Mar 1 - May 31		Summer Jun 1 - Aug 31	
Math/Code Refresher	Financial Engineering for Investment	Math/Code Refresher	Financial Engineering for Investment	Math/Code Refresher	Financial Engineering for Investment	Math/Code Refresher	Financial Engineering for Investment
Data Science for Finance		Data Science for Finance		Data Science for Finance		Data Science for Finance	
Quantitative Risk Management		Quantitative Risk Management		Quantitative Risk Management		Quantitative Risk Management	
Quantitative Portfolio Management		Quantitative Portfolio Management		Quantitative Portfolio Management		Quantitative Portfolio Management	



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.

**Follow ARPM's faculty of top practitioners and academics
across a guided, compact and complete program**

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