

General Information	
Academic subject	Financial Portfolio Management
Degree course	Economics and Business Administration
Curriculum	Economics and Business Administration
ECTS credits	6
Compulsory attendance	Yes
Language	Italian

Subject teacher	Name Surname	Mail address	SSD
	Prof. Vincenzo Pacelli	vincenzo.pacelli@uniba.it	SECS-P/11

ECTS credits details	Area		CFU/ETCS
Basic teaching activities	SECS-P/11		6

Class schedule	
Period	II Semester
Year	II year
Type of class	Lectures, seminars, exercises, project works

Time management	
Hours	150
In-class study hours	48
Out-of-class study hours	102

Academic calendar	
Class begins	15 February 2021
Class ends	28 May 2021

Syllabus	
Prerequisites/requirements	The course requires basic knowledge of business administration and economics of financial intermediaries. Prerequisites: Business administration and general accounting (as prescribed by the didactic rule book). It is also advisable to have taken the "Economics of financial intermediaries" exam.
Expected learning outcomes	<p><i>Knowledge and understanding on:</i></p> <p>The course aims to provide basic knowledge of financial markets and financial portfolio management. The aim of the course is to provide an organic and punctual representation of the functioning of financial markets, in their structural and organizational aspects, as well as by framing the different types of financial instruments and intermediaries, so as to fully understand their functions and the opportunities offers to operators of the economic system. Particular attention is paid to financial advising and portfolio management.</p> <p>At the end of the course, the student must have acquired: a) adequate economic and financial language; b) understanding and ability to illustrate the financial markets; c) capacity of analysis of the process of financial portfolio management. Through this knowledge, the student will be able to understand all the dynamics taking place in financial markets.</p> <p><i>Applying knowledge and understanding on:</i></p>

	<p>The Financial Portfolio Management course aims to provide all the analytical and conceptual tools for understanding the functioning of financial markets and intermediaries. The student must be able to apply the basics to real contexts and specific cases, to support personal arguments, to identify the most appropriate solutions, and to develop adequate theoretical abstraction skills.</p> <p><i>Making informed judgements and choices</i> The course of Financial Portfolio Management aims to encourage the reflection on economic and financial phenomena which influence the portfolio management also through the analysis of case studies. The aim is to provide the tools that allow a critical view of the main economic-financial phenomena and an adequate critical and interpretative capacity.</p> <p><i>Communicating knowledge and understanding</i> The course is designed for those who approach for the first time the study of the financial system and financial markets and aims to provide the student with a terminology of current use in the financial markets. At the end of the course, the student will have to demonstrate the ability to apply the terminology appropriately.</p> <p><i>Capacities to continue learning</i> At the end of the course, the student must have the learning skills necessary to obtain an employment on economic, financial and banking sector, or to undertake further studies, in these sectors, with a high degree of autonomy.</p>
<p>Contents</p>	<p>The course aims to provide the knowledge for understanding the functioning and dynamics of the financial markets. The subjects of the study will be the financial markets, the financial instruments and services, with a more detailed focus on the financial portfolio management.</p>
<p>Course program</p>	<p>PART I The financial markets; The financial services; The financial investment products; The financial advisory The financial portfolio management.</p> <p>PART II The relationship advisor-investor The forecasting in financial markets The asset evaluation The portfolio optimization and the Markowitz Theory The portfolio's performance evaluation Project work</p>

Bibliography	<p>- G. Gandolfi (a cura di), Scelta e gestione degli investimenti finanziari, Bancaria editrice, Roma, 2018;</p> <p>or</p> <p>- Basile I., Braga M. D., Ferrari P. (a cura di), Asset management e investitori istituzionali, Pearson, 2019.</p> <p>Or in alternative (for Erasmus students):</p> <p>- J. Y. Campbell and L. M. Viceira, Strategic Asset Allocation, ISBN-13: 978-0198296942.</p> <p>Any additional materials will be indicated during the course</p>
Notes	None
Teaching methods	Lectures, seminars, exercises, project works
Assessment methods	Oral examination
Evaluation criteria	<p><i>Knowledge and understanding</i> The student will be able to describe and understand how the financial markets and the intermediaries work by using an adequate economic-financial language. The student will be able to understand all the dynamics taking place in financial portfolio management.</p> <p><i>Applying knowledge and understanding</i> The student must be able to: a) apply the basics to real contexts and specific cases b) interpret concrete problems concerning financial markets and intermediaries, also proposing possible solutions.</p> <p><i>Autonomy of judgment</i> The aim of the course is to acquire and consolidate its own autonomy of judgment regarding the functioning of the financial markets and the financial portfolio management.</p> <p><i>Communicating knowledge and understanding</i> The student will have to demonstrate that he is able to apply terminology appropriately and pertinently.</p> <p><i>Capacities to continue learning</i> At the end of the course, the student must have the learning skills necessary to obtain an employment in the economic, financial and banking fields, or to continue and deepen his studies, in these sectors, with a high degree of autonomy.</p>
Further information	