

Professor name	Saverio TROIANI
Bachelor in	Business Administration
Academic year	2013-2014
I or II semester	II semester
Number of ECTS credits	6
Scientific Sector Code	SECS-S/03

BUSINESS STATISTICS (a.y. 2013/2014)

(Prof. Saverio TROIANI)

University of Bari Aldo Moro
Bachelor in Business Administration

Pre-requisites

To attend profitably the course are non required pre-requisites

Objectives

The aim of the course is to enable students to deal with some typical management questions that require a statistical support

Course content

From data to informations

Statistics in management, Tableau de bord. Balanced scorecard. Data Mining

Decisions in management activity

Game theory and Decision theory. Decision trees.

Forecasting in management activity

Forecasting methods. Technical Analysis

Sampling for Auditing

Methods. Estimation Sampling, Acceptance Sampling, Discovery Sampling

Financial Statement Analysis.

Average ratios as benchmark for variance analysis

Prediction of Financial Distress

Parametric and non parametric methods. Credit scoring. Z score and other models

Credit Risk Management

Rating systems. Value at Risk (VaR). Credit Metrics

Compulsory reading – study material

Handouts of the lectures. 2014 edition

Recommended reading - study material

M.J.BERRY - G.S.LINOFF: *Data Mining Techniques*, John Wiley, N.Y., 2011

S.MAKRIDAKIS – S.WHELLRIGHT: *The Handbook of Forecasting: A Managers's Guide*, John Wiley, N.Y.

H.ARKIN: *Handbook of Sampling for Auditing and Accounting*, vol.1 Methods, McGraw-Hill Book Company, N.Y., 1993.

L.BARBARITO: *L'analisi di settore. Metodologia ed applicazioni*, Franco Angeli Milano, 2000.

E.I.ALTMAN: *Corporate Financial Distress and Bankruptcy*, John Wiley , N.Y. 2006

SIRONI A. – MARSELLA M. (a cura di) : *La misurazione e la gestione del rischio di credito*,
Bancaria Editrice, Roma, 1998.

Teaching methods

- Direct contact
Lectures: Yes
Tutorials: Yes
- Personal work
Case studies – in group: Yes

Assessment methods

- Assignment: No
- Written without oral presentation: No
- Oral presentation: Yes

This course is in e-learning Web Site area: No