

Instructor's name	Viviana Fanelli
BA	BUSINESS ECONOMICS
Academic year	2016/17
Term	First
Credits	6
Subject area	SECS/S-06

Course of Financial Mathematics (a.a. 2016/2017)
(Prof. Fanelli Viviana)

Università degli Studi di Bari Aldo Moro
BA in Business Economics

Admission criteria

Passing the exam of Mathematics for Business and Economics is required

Aims of the course

The main aim of the course is to provide the basic tools used to evaluate financial assets.

Course outline

Present value, future value, current value. Simple interest. Compound interest.
Annuities. Accumulated and discounted values of an annuity. Temporal indices of an annuity.
Loans. Kinds of amortization. Value of a debt.
Financial evaluation. Internal Rate of Return (IRR), fixed-income government bonds, Tan and APR.
Elements of asset allocation..

Reading material

Textbook

- 1) Daniele Ritelli, *Matematica Finanziaria*, Esculapio Editore, Bologna
- 2) Fabrizio Cacciafesta, *Lezioni di Matematica Finanziaria classica e moderna*, G. Giappichelli Editore, Torino

Other references

Slides available on line at www.uniba.it/ricerca/dipartimenti/demdi

Assessment methods

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

Tutorial

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

Teaching methods

- Direct contact

Lectures: Yes

Tutorials: Yes

- Personal work

Case studies – in group: No