

UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Financial Mathematics - 1

2122-2-E1802M118-E1802M021M-T1

Learning objectives

Financial Mathematics course will provide students an introduction to the basic principles and concepts of classical Financial Mathematics and their applications to financial calculation and choice problems based on cash flows.

Contents
Financial operations.
Detailed program
Financial operations

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Prerequisites
Basic Calculus
Teaching methods
Frontal lesson, streaming and tutoring for exercises and problems.
Assessment methods
A written test in the form:
 1 2. Three open exercises or problems, each of which is assigned a maximum score of 5; 3. One final question for honors that will be corrected only in case parts 1 and 2 are completely correct.
 1 2. student who asks to take the oral exam; 3. student who has taken 30 in the written test and desires honors.
Textbooks and Reading Materials
S. Stefani, A. Torriero, G.M. Zambruno
Elementi di Matematica finanziaria e cenni di programmazione lineare
Giappichelli, Torino, 2017
(Quinta Edizione)
Semester

First semester (October 5th, 2021 - January 15th, 2022)

Teaching language

Italian