
Docente: Graziano Elvira Anna
Titolo del corso: Behavioural Finance
CFU: 6

Orario di ricevimento

Il ricevimento tesisti e studenti è fissato ogni lunedì dalle 16:00 alle 17:00 presso l'Aula Professori (piano 3-edificio Romagnoli), previa conferma via mail. Il ricevimento per gli studenti non frequentanti e lavoratori ogni lunedì dalle 17:00 alle 18:00 presso l'Aula Professori (piano 3-edificio Romagnoli) o via Skype, previa conferma via mail.

Prerequisiti

Knowledge of the classic models and basic fundamentals of finance and decision-making processes of investors.

Programma

Il programma dell'insegnamento comprende i seguenti contenuti:

N Topic References

- 1 Behavioral finance: definition and comparison with Traditional finance Chapters 1 & 2 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 2 Behavioral biases Chapters 13, 14, 15, 17 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 3 Heuristics and shortcuts of thought Chapter 4 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 4 Prospect Theory Chapter 11 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 5 Herding Behaviour Teaching notes
- 6 Anomalies in the financial markets: mass media and investor behavior Chapters 1 e 2 Graziano (2019)
- 7 Anomalies in the financial markets: the case of sporting events Teaching notes
- 8 Emotional Finance Chapter 6 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 9 Neurofinance Chapter 5 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.

The program of the course includes the following contents:

N Date Topic References

- 1 Behavioral finance: definition and comparison with Traditional finance Chapters 1 & 2 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 2 Behavioral biases Chapters 13, 14, 15, 17 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
- 3 Heuristics and shortcuts of thought Chapter 4 Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley.
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Testi adottati

Baker K.H., Nofsinger J.R. (2010), Behavioral Finance: Investors, Corporations, and Markets, Wiley
Graziano E. A. (2019), Newspapers vs Social Media: Who grabs the investors' attention?, Eurilink (forthcoming).

Modalità erogazione

Il corso prevede lezioni frontali, appuntamenti seminariali e attività laboratoriali

Per gli studenti FREQUENTANTI le lezioni si prevede una prova di valutazione in Modalità Orale + Assignment su un caso di operazione di CIB da svolgere nel corso dell'insegnamento. Gli studenti sportivi e qualsiasi altro studente autorizzato a vario titolo a non seguire le lezioni frontali, sosterrà la prova orale sul programma dell'insegnamento.

The course includes lectures, workshop and laboratory activities

For the students ATTENDING the lessons is foreseen an evaluation test in Oral Mode + Teamwork Assignment on a case of CIB operation to be carried out during the course of the teaching. Sport students and any other student who have been authorized for various motivations not to follow the lectures, will hold the oral exam on the program of course.

Valutazione

Gli studenti lavoratori sosterranno una prova di valutazione in Modalità Orale sul programma dell'insegnamento.

Worker students will hold an evaluation test in Oral Mode on the program of course.