

TITLE					Code:
Portfolio Analysis					4.3.1604
ECTS points:	Hours:	Year:	Semester:	Status:	Language:
6	60	2021/22	summer	Elective	English
Lecturer: dr hab. Anna Zamojska, prof. UG					
Email: anna.zamojska@ug.edu.pl					
Course description:					
<p>Portfolio management overview (portfolio approach, types of investors, steps of portfolio management). Pooled investment products. Major asset classes. Risk and return (major measures, risk aversion). Optimal portfolio. Systematic and non-systematic risk. Models of capital market (CAPM). Portfolio planning and construction, investment statement policy.</p>					
Reading list:					
<p>Economics, CFA Program Curriculum, Level I, Volume 2, 2019 Corporate finance and portfolio management, CFA Program Curriculum, Level I, Volume 4, 2019 Equity and fixed income, CFA Program Curriculum, Level I, Volume 5, 2019 B. Extracurricular readings B. Graham, J. Zweig, W.E. Buffett: The Intelligent Investor: The Definitive Book on Value Investing. A Book of Practical Counsel, HarperCollins Publishers Inc, 2003 F. K. Reilly, K. C. Brown: Analysis of Investments and Management of Portfolios, Cengage Learning, 2015</p>					
Grading:					
<p>The final grades are based on the score according the University terms of study: 50% or less - 2,0 (fail) >50% - 3,0 (pass) >60% - 3,5 (pass +) >70% - 4,0 (good) >80% - 4,5 (good+) >90% - 5,0 (very good)</p>					
Prerequisites:					
Descriptive statistics and basics econometrics					