


KAPITAŁ LUDZKI
NARODOWA STRATEGIA SPÓJNOŚCI

Projekt współfinansowany przez
Unię Europejską w ramach
Europejskiego Funduszu
Społecznego

UNIA EUROPEJSKA
EUROPEJSKI
FUNDUSZ SPOŁECZNY


Course title			ECTS code		
Alternative Investment Strategies			4.0.3433		
Name of unit administrating study					
Faculty of Management					
Studies					
faculty	field of study	type	second tier studies (MA)		
Faculty of Management	Finance and Accounting	form	full-time		
		specialty	null		
		specialization	all		
Teaching staff					
dr Krzysztof Szczepaniak; dr Krzysztof Kowalke; dr Nina Stepanok; mgr Rafał Kowalski					
Forms of classes, the realization and number of hours			ECTS credits		
Forms of classes			7		
Auditorium classes, Lecture			1,50 ECTS 45 h Participation in classes		
The realization of activities			1,50 ECTS 45 h Studying the literature of the subject		
classroom instruction			4,00 ECTS 120 h Preparation for the exam		
Number of hours					
Auditorium classes: 15 hours, Lecture: 30 hours					
The academic cycle					
2023/2024 summer semester					
Type of course		Language of instruction			
obligatory		English			
Teaching methods		Form and method of assessment and basic criteria for eveluation or examination requirements			
- multimedia-based lecture - problem solving		Final evaluation			
		- Graded credit - Examination			
		Assessment methods			
		- (mid-term / end-term) test - written exam (test)			
		The basic criteria for evaluation			
		The final grades are based on the score according the University terms of study: <ul style="list-style-type: none">• 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)			
Method of verifying required learning outcomes					
Required courses and introductory requirements					
A. Formal requirements					
n.a.					
B. Prerequisites					
n.a.					
Aims of education					
The aim of the course is to prepare students to identifv. analyze and manage alternative investment strategies.					

Course contents

1. Introduction to Alternative Investing
2. Hedge Funds
3. Introduction to Real Assets
4. Real Assets: Commodities
5. Private Real Estate and Illiquidity
6. Private Equity
7. Financial Derivatives
8. Structured Products: Collateralized Debt Obligations

Bibliography of literature

Literature required to pass the course

Chambers D.R., Black K.H., Lacey N.J.: Alternative investments: a primer for investment professionals, CAIA Association, 2018

Gregorgieu G.: Encyclopedia of alternative investments, CRC Press/Taylor & Francis Group, 2009

B. Extracurricular readings

Wiley J.: Wiley study guide for 2018 level I CFA exam. Vol. 5, Fixed income, derivatives, & alternative investments, John Wiley & Sons, 2018

Kent H., Filbeck G.: Alternative Investments, Instruments, Performance, Benchmarks and Strategies, John Wiley & Sons, 2013

The learning outcomes (for the field of study and specialization)

FiRMU2_W07
FiRMU2_W09
FiRMU2_U06
FiRMU2_U09
FiRMU2_K03
FiRMU2_K06

Knowledge

FiRMU2_W07 - The student knows in detail the principles of project evaluation of finance and accounting (profitability of investment projects, assessment of the organisation's financial situation, risk assessment, threat of bankruptcy). The student can identify risks associated with the organisation's activities and correctly determine their consequences and mitigation methods with the skillful use of theoretical knowledge using a specific research method.

FiRMU2_W09 - The student knows and deeply understands the grammatical structures and vocabulary of his specialty in a foreign language at the B2+ level.

Skills

FiRMU2_U06 - The student creatively uses the acquired knowledge in various scopes and forms to solve problems in finance and accounting that arise in business practice. He knows the limitations of the usefulness of the applied knowledge.

FiRMU2_U09 - The student can use a foreign language at the B2+ level of proficiency of the Common European Framework of Reference for Languages and specialized terminology. The student has an in-depth ability to prepare written works, oral speeches and presentations in a modern foreign language on specific issues in his/her specialty, using basic theoretical approaches and various sources of information.

Social competence

FiRMU2_K03

- the student can present his/her view/ issue in a way that others can understand,
- courageously (but prudently) expresses his opinion, is not afraid to ask questions,
- can participate culturally in the discussion,
- can give constructive criticism,
- can communicate on specialized topics in finance and accounting with a diverse audience

FiRMU2_K06

- the student has the ability to think creatively, can go beyond the usual patterns,
- can think and act in an entrepreneurial manner,
- can flexibly adapt to the changing requirements of the environment.

Contact

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