



Course title: Portfolio analysis

ECTS credit allocation (and other scores): 3

Semester: spring

Level of study: ISCED-6 - first-cycle programmes (EQF-6)

Branch of science: Natural sciences

Language: English/Polish

Number of hours per semester: 15 (lectures)+ 15 (classes)

Course coordinator/ Department and e-mail: Anna Szczepkowska, Faculty of mathematics and Computer Science, erasmuswmii@uwm.edu.pl

Type of classes: classes and lectures

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#### Substantive content

CLASSES: Investment portfolio in various market conditions. Preserving the value of an investment. Portfolio optimization and price forecasting based on historical data. LECTURES: Technical analysis of markets. Financial ratios. Fundamental analysis. Stocks, bonds portfolios and methods of optimalization. Hedging and alternative investments. Methods of creating an investment portfolio.

Learning purpose: Learn how to build and manage an investment portfolio: stocks, bonds, hedging, alternative investments. Learn about portfolio risk evaluation, portfolio diversification and calculating return on a portfolio. On completion of the study programme the graduate will gain:

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Knowledge: Knowledge of methods of building and managing an investment portfolio. Knowledge of methods of diversification and hedging of investments on capital markets. Knowledge of types of alternative investments.

Skills: Recognizing actual situation and trends on financial markets. Building and managing an investment portfolio.

Social Competencies: Rational decision making to personal finance.

Basic literature: 1. H. Hult, F. Lindskog, O. Hammarlid, C.J. Rehn, Risk and Portfolio Analysis, Wyd. Springer-Verlag New York, R. 2012 2. E. J. Elton, M. J. Gruber, Nowoczesna teoria portfelowa i analiza papierów wartościowych, Wyd. WIG PRESS, R. 1998 3. K. Jajuga, T. Jajuga, Inwestycje, Wyd. PWN, R. 2007

Supplementary literature: 1. 2. F. K. Reilly, K. C. Brown, Analiza inwestycji i zarządzanie portfelem, Wyd. PWE, R. 2001

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The allocated number of ECTS points consists of: 3

Contact hours with an academic teacher: 32

Student's independent work: 20