University of Gdańsk

Subject card

Subject name and code	Investment Portfolio Management, PG_00155622		
Field of study	Management		
Date of commencement of studies	October 2024	Academic year of realisation of subject	2025/2026
Education level	Master’s studies	Subject group	Obligatory subject group in the field of study Subject group related to scientific research in the field of study
Mode of study	full-time studies	Mode of delivery	at the university
Year of study	2	Language of instruction	Polish
Semester of study	4	ECTS credits	3.0
Learning profile	academic	Assessment form	credit
Conducting unit	Department of Investment and Real Estate -> Faculty of Management -> Rector		
Name and surname of lecturer (lecturers)	Subject supervisor	dr Krzysztof Kowalke	
	Teachers	dr Krzysztof Kowalke	

Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	15.0	15.0	0.0	0.0	0.0	30
	E-learning hours included: 0.0						

Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan	Participation in consultation hours	Self-study	SUM
	Number of study hours	30	9.0	36.0	75

Subject objectives	Understand the basic strategies involved in managing an investment portfolio. Familiarize yourself with the principles of how securities markets operate

<table>
<tr><td>Learning outcomes</td><td>
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<tr><th>Course outcome</th><th>Subject outcome</th><th>Method of verification</th></tr>
<tr><td>[ZARZMU2_W01] The student has an expanded knowledge of the social sciences with particular emphasis on the discipline of management and quality sciences and understands their connections with other social sciences.</td><td>Has basic knowledge of financial markets, investment management, factors influencing the value of an investment portfolio and understands their relationship with various fields of science</td><td>[SW4] test/exam - oral or written
[SW1] oral statement/ conversation/discussion
[SW2] presentation/project/paper/ report</td></tr>
<tr><td>[ZARZMU2_K01] The student is aware of the depreciation of knowledge over time and understands the need for lifelong learning and deepening of knowledge in both academic and non-academic modes. The student is able to inspire and organize the learning process of others.</td><td>Is aware of the depreciation of knowledge about financial markets over time and understands the need for lifelong learning and deepening knowledge in both academic and non-academic settings</td><td>[SK2] presentation/project/paper/ report
[SK4] test/exam - oral or written</td></tr>
<tr><td>[ZARZMU2_W14] The student has a structured, expanded detailed knowledge of the selected specialty in the field of management.</td><td>Has structured, detailed basic knowledge in the field of Investments and Real Estate, especially regarding building an investment portfolio.</td><td>[SW4] test/exam - oral or written
[SW2] presentation/project/paper/ report</td></tr>
<tr><td>[ZARZMU2_U04] The student can creatively apply management and quality studies knowledge in professional practice.</td><td>Is able to apply acquired knowledge from a specific area of management sciences in the professional practice of an investment advisor.</td><td>[SU1] oral statement/conversation/ discussion
[SU4] test/exam - oral or written</td></tr>
<tr><td>[ZARZMU2_K06] The student is ready to work in, contribute to or manage groups. Takes the initiative when working in a group. The student can lead and supervise a team.</td><td>Able to work in groups, co-create them or manage them. Able to supervise the process of building an investment portfolio by a team</td><td>[SK1] oral statement/conversation/ discussion
[SK2] presentation/project/paper/ report</td></tr>
<tr><td>[ZARZMU2_U05] The student can correctly select and apply advanced, complex methods and tools used in management and quality studies.</td><td>Is able to correctly select and apply methods and tools used in financial investment management, especially those related to portfolio analysis</td><td>[SU2] presentation/project/paper/ report
[SU4] test/exam - oral or written</td></tr>
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<tr><td>Subject contents</td><td>1. Fundamentals of building and managing an investment portfolio
2. Portfolio theory
3. Sharpe's single-indicator model
4. Capital market model CAPM
5. Capital market model APT (arbitrage pricing model)
6. Bond portfolio management
7. Methods of assessing portfolio efficiency
8. Behavioral aspects of building an investment portfolio
9. Alternative investments as assets enriching the investment portfolio</td></tr>
<tr><td>Prerequisites and co-requisites</td><td>Knowledge of the basics of financial mathematics, the basics of statistics and the basics of investment management</td></tr>
<tr><td>Assessment methods and criteria</td><td>
<table>
<tr><th>Subject passing criteria</th><th>Passing threshold</th><th>Percentage of the final grade</th></tr>
<tr><td>final test</td><td>51.0%</td><td>60.0%</td></tr>
<tr><td>preparation of the project</td><td>51.0%</td><td>40.0%</td></tr>
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Recommended reading	Basic literature	Jajuga K., Jajuga T., 2006, Inwestycje: instrumenty finansowe, ryzyko finansowe, inżynieria finansowa. PWN, Warszawa 2006 Ostrowska E, Portfel inwestycyjny klasyczny i alternatywny, C.H.Beck, Warszawa 2014 Reilly F. K., Brown K. C. , 2001, Analiza inwestycji i zarządzanie portfelem, PWE, Warszawa
	Supplementary literature	Elton E. J., Gruber M. J. , 1998, Nowoczesna teoria portfelowa i analiza papierów wartościowych, Wyd. WIG PRESS, Warszawa Tarczyński W., Rynki kapitałowe: Metody ilościowe Vol.2. Placet, Warszawa 1997 Dębski W., Rynek finansowy i jego mechanizmy. PWN, Warszawa 2010 Fabozzi F., Fong G. , 2000, Zarządzanie portfelem inwestycji finansowych przynoszących stały dochód, PWN, Warszawa
	eResources addresses	
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	

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