

Subject card

Subject name and code	Investment Portfolio Management, PG_00156032						
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		
Mode of study	part-time studies		Mode of delivery		at the university		
Year of study	2		Language of instruction		Polish		
Semester of study	4		ECTS credits		4.0		
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	8.0	0.0	0.0	0.0	0.0	8
	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	8		43.0		49.0	100
Subject objectives	Understand the basic strategies involved in managing an investment portfolio. Become familiar with the principles of how securities markets operate.						

Learning outcomes	Course outcome	Subject outcome	Method of verification
	[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.	Able to work in groups, co-create them or manage them. Able to supervise the process of building an investment portfolio by a team	[SK1] oral statement/conversation/discussion [SK2] presentation/project/paper/report
	[ZARZMU2_W14] The student has a structured, expanded detailed knowledge of the selected specialty in the field of management.	Has structured, detailed basic knowledge in the field of Investments and Real Estate, especially regarding building an investment portfolio.	[SW1] oral statement/conversation/discussion [SW2] presentation/project/paper/report
	[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.	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	[SW1] oral statement/conversation/discussion [SW2] presentation/project/paper/report
	[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.	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	[SK2] presentation/project/paper/report
	[ZARZMU2_U04] The student can creatively apply management and quality studies knowledge in professional practice.	Is able to apply acquired knowledge from a specific area of management sciences in the professional practice of an investment advisor.	[SU2] presentation/project/paper/report [SU6] demonstration of practical skills
Subject contents	[ZARZMU2_U05] The student can correctly select and apply advanced, complex methods and tools used in management and quality studies.	Is able to correctly select and apply methods and tools used in financial investment management, especially those related to portfolio analysis	[SU2] presentation/project/paper/report [SU6] demonstration of practical skills
	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)		
Prerequisites and co-requisites	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		
	Knowledge of the basics of financial mathematics, the basics of statistics and the basics of investment management		
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade
	preparation of the project	51.0%	100.0%

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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