

Subject card

Subject name and code	Decision Making on Financial Market, PG_00156750						
Field of study	Informatics and Econometrics						
Date of commencement of studies	October 2024		Academic year of realisation of subject		2025/2026		
Education level	Bachelor's studies		Subject group		Optional subject group 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		7.0		
Learning profile	academic		Assessment form		exam		
Conducting unit	Department of Econometrics -> Faculty of Management -> Rector						
Name and surname of lecturer (lecturers)	Subject supervisor		prof. dr hab. Paweł Miłobędzki				
	Teachers		dr Marta Chylińska				
			dr Sabina Nowak				
			prof. dr hab. Paweł Miłobędzki				
Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	30.0	30.0	15.0	0.0	0.0	75
	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	75		30.0		70.0	175
Subject objectives	Demonstrating that analysing decisions in the financial market requires knowledge from a range of scientific disciplines: economics, finance, management, mathematics, statistics, and econometrics. Identifying tools useful for analysing decision-making processes.						

Learning outcomes	Course outcome	Subject outcome	Method of verification
	[liEL3_W01] The student has advanced knowledge of the place of social sciences in the system of sciences, their nature, methodology and connections with other sciences.	The student knows the basic concepts of portfolio analysis, technical analysis and fundamental analysis.	[SW4] test/exam - oral or written [SW1] oral statement/conversation/discussion [SW5] implementation of a problem task
	[liEL3_W04] The student has advanced knowledge of mathematical, statistical, econometric and computer methods of obtaining, processing and analysing data depicting the functioning and development of the national economy and its elements, as well as the phenomena and processes occurring in their environment.	The student is familiar with advanced statistical and econometric methods used to evaluate the efficiency of a securities portfolio or to determine buy and sell signals for stocks.	[SW2] presentation/project/paper/report [SW5] implementation of a problem task
	[liEL3_U07] The student can build formal models of complex economic phenomena and processes, estimate them, carry out their verification, and apply them to modelling, forecasting and optimization of the resources of low-complexity economic institutions, their structure and the course of processes in them.	The student is able to build, estimate appropriate econometric models, verify their predictive properties, and use these models to build forecasts, along with assessing their accuracy ex ante.	[SU2] presentation/project/paper/report [SU5] implementation of a problem task
	[liEL3_K01] The student understands the need to constantly supplement and deepen acquired knowledge; is open to new ideas and teaching methods.	The student understands the need for continuous study of econometric literature (including in foreign languages) in order to be able to apply the latest developments in econometric theory to his research.	[SK1] oral statement/conversation/discussion [SK2] presentation/project/paper/report [SK4] test/exam - oral or written
	[liEL3_K02] The student can communicate with the public on computer science and econometrics topics in and outside the workplace, communicate his knowledge and share his skills through various media.	The student is persistent in achieving the goal set by the lecturer of being able to identify a profitable financial investment.	[SK1] oral statement/conversation/discussion [SK2] presentation/project/paper/report [SK4] test/exam - oral or written
	[liEL3_U05] The student can make a statistical description of advanced economic categories, formulate and verify simple hypotheses on their formation.	The student is able to prepare the statistical data necessary for estimating econometric models and manage this data in a Microsoft Excel spreadsheet and in GRETL.	[SU2] presentation/project/paper/report [SU5] implementation of a problem task
	[liEL3_W07] The student has advanced knowledge of ethical norms applicable to business, good practices for its conduct and legal regulations for the protection of intellectual property. Has knowledge of the risks and responsibilities associated with the informatization of business processes, knows the principles of netiquette.	The student is familiar with the ethical norms applicable to decision-making in the financial market.	[SW4] test/exam - oral or written [SW5] implementation of a problem task
Subject contents	Financial market profile. Prices, returns and rates of return on financial instruments and their statistical properties. Market efficiency. Technical rules for concluding transactions. Financial standing assessment of companies listed on stock markets using their fundamental indicators. Decision-making under uncertainty and risk. Role of information in decision-making. Portfolio selection. Capital asset pricing model. Single stocks and their portfolio performance. Decision-making by financial institutions.		
Prerequisites and co-requisites	Basic knowledge and skills acquired during previous studies in economics, finance, mathematics, statistics and econometrics.		
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade
	Examination grade (written exam)	51.0%	50.0%
	Project grade (credits)	51.0%	50.0%

Recommended reading	Basic literature	Wiesław Debski. Rynek finansowy I jego mechanizmy: podstawy teorii i praktyki. Wydawnictwo Naukowe PWN. Warszawa, 2014. Herbert B. Mayo. Inwestycje. Wydawnictwo Naukowe PWN. Warszawa, 2019.
	Supplementary literature	Edwin J. Elton, Martin J. Gruber, Stephen J. Brown, William M. Goetzmann. Modern Portfolio Theory and Investment Analysis. Wiley. Hoboken, 2014. Manel Antelo, David Peón. Financial Markets. A Guided Tour. Nova Science Publishers, New York, 2012 (E-book, University of Gdańsk Library). Anna Zamojska. Ocena efektywności funduszy inwestycyjnych. Studium teoretyczno-empiryczne, C.H. Beck, Warszawa, 2012.
	eResources addresses	Basic https://bg.ug.edu.pl/e-biblioteka/e-ksiazki - Library of the University of Gdansk
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	

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