University of Gdańsk

Subject card

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| Subject name and code | Portfolio Analysis, PG_00178642 | | |
| Field of study | Finance and Accounting | | |
| Date of commencement of studies | October 2026 | Academic year of realisation of subject | 2028/2029 |
| Education level | Bachelor's studies | Subject group | Obligatory subject group in the field of study<br>Optional subject group<br>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 | 3 | Language of instruction | English |
| Semester of study | 5 | ECTS credits | 5.0 |
| Learning profile | academic | Assessment form | exam |
| Conducting unit | Department of Econometrics -> Faculty of Management -> Rector | | |
| Name and surname of lecturer (lecturers) | Subject supervisor | dr hab. Anna Zamojska | |
| | Teachers | | |

| Lesson types | | | | | | | |
|---|---|---|---|---|---|---|---|
| | Lesson type | Lecture | Tutorial | Laboratory | Project | Seminar | SUM |
| | Number of study hours | 30.0 | 30.0 | 0.0 | 0.0 | 0.0 | 60 |
| | E-learning hours included: 0.0 | | | | | | |

| Learning activity and number of study hours | | | | | |
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| | Learning activity | Participation in didactic classes included in study plan | Participation in consultation hours | Self-study | SUM |
| | Number of study hours | 60 | 4.0 | 61.0 | 125 |

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| Subject objectives | Students learn how to apply the structure of returns to construct financial assets portfolios and how to use the efficiency ratios to evaluate the portfolio performance. |

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| Learning outcomes | Course outcome | Subject outcome | Method of verification |
| | [FiRL3_U02] The student can identify, analyze or design adequate solutions to problems in finance and accounting. | The student can determine priorities for solving financial investment portfolio problems, can work systematically and independently to solve portfolio optimisation tasks | [SU4] test/exam - oral or written<br>[SU6] demonstration of practical skills |
| | [FiRL3_W02] The student has advanced knowledge and understanding of the functioning of the domestic and international financial market and financial instruments and institutions. | The student uses advanced mathematical and statistical tools appropriate for economics and finance. | [SW4] test/exam - oral or written<br>[SW5] implementation of a problem task |
| | [FiRL3_U04] The student is able—from the perspective of finance and accounting—to correctly select and properly apply methods and tools from the fields of management and quality sciences, economics, and finance to analyse and forecast economic processes and evaluate economic phenomena. | The student assesses the level of risk and return of financial instruments and correlations between assets. Constructs an investment portfolio by selecting an appropriate method of risk diversification. | [SU2] presentation/project/paper/ report<br>[SU6] demonstration of practical skills |
| | [FiRL3_U03] The student can obtain data and verify its accuracy from appropriately selected sources and use these data to analyse and evaluate economic processes and phenomena in management and quality sciences, economics and finance. | The student extracts financial data from databases, recognises its validity and uses the data to build investment portfolios and estimate asset pricing models. | [SU2] presentation/project/paper/ report<br>[SU6] demonstration of practical skills |
| Subject contents | 1. Statistical Measures of Asset Returns. Analysis and Illustration of Stylized Facts of Asset Returns.<br>2. Markowitz Mean-Variance Portfolio Theory. Portfolio Risk and Return.<br>3. Portfolio Mathematics. Efficient Portfolio Diversification. Allocation into Risky Assets.<br>4. Efficient Market Hypothesis and Benchmark Theory.<br>5. Basics of Portfolio Planning and Construction. CAPM Model and Portfolio with CAPM Model Results.<br>6. Portfolio Management: An Overview. Portfolio Performance Evaluation. | | |
| Prerequisites and co-requisites | Students should be familiar with descriptive and inferential statistics, the basics of econometrics, and how the capital market works along with the specifics of financial instruments. | | |
| Assessment methods and criteria | Subject passing criteria | Passing threshold | Percentage of the final grade |
| | Project with presentation | 51.0% | 50.0% |
| | Written test | 51.0% | 50.0% |
| Recommended reading | Basic literature | 1. Bacon, C.R., 2023, *Practical Portfolio Performance Measurement and Attribution*, 3nd Edition, John Wiley & Sons<br>2. Bodie Z., Kane A., Marcus A., *Essentials of Investments*, McGraw-Hill, 12th Edition. | |
| | Supplementary literature | 1. Elton, E. J, Gruber, M. J., Brown, S. J, and W. N. Goetzmann, 2010, *Modern Portfolio Theory and Investment Analysis*, John Wiley and Sons, 8th edition | |
| | eResources addresses | | |
| Example issues/ example questions/ tasks being completed | - | | |
| Work placement | Not applicable | | |

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