



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Capital Market Analysis and Portfolio Management							
Course Code		UTİ413		Course Level		First Cycle (Bachelor's Degree)			
ECTS Credit	6	Workload	150 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The financial markets have gained increasing importance during the globalization process. A large number of instruments are traded in these markets. The aim of this course is to teach the students scientific techniques that they would use when they invest in these instruments and instill the mindset of a rational investor in them.							
Course Content		Financial Markets, Capital Markets, Equity Capital Markets, Derivatives Markets, CMB, ISE, VOB Securities concept, portfolio definition, the traditional portfolio theory and modern portfolio theory , efficient markets hypothesis, introduction to Markowitz's portfolio theory , measurement of return and risk of a portfolio, introduction to capital asset pricing model(CAPM) ,Arbitrage Pricing Model, Portfolio performance evaluation, active - passive portfolio management, international diversification.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion, Individual Study					
Name of Lecturer(s)		Lec. Zeliha CAN ERGÜN							

Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	70

Recommended or Required Reading

1	Mehmet Baha Karan, Yatırım Analizi ve Portföy Yönetimi, Gazi Kitabevi, Ankara.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction to Capital Market Analysis and Portfolio Management Course
2	Theoretical	Financial Markets
3	Theoretical	Financial Instruments
4	Theoretical	Stock Markets
5	Theoretical	Interest Rates and Time Value of Money
6	Theoretical	Interest Rates and Time Value of Money
7	Theoretical	Portfolio Risk and Return
8	Theoretical	Portfolio Risk and Return
9	Intermediate Exam	Midterm
10	Intermediate Exam	Midterm
11	Theoretical	Capital Asset Pricing Model (CAPM)
12	Theoretical	Capital Asset Pricing Model (CAPM)
13	Theoretical	Efficient Market Hypothesis
14	Theoretical	Stocks and Bond Valuation
15	Theoretical	Stocks and Bond Valuation
16	Final Exam	Final

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	13	0	3	39
Individual Work	13	0	4	52
Midterm Examination	1	28	1	29



Final Examination	1	29	1	30
Total Workload (Hours)				150
[Total Workload (Hours) / 25*] = ECTS				6
*25 hour workload is accepted as 1 ECTS				

Learning Outcomes

1	To be able to enable to information on investment products and investment institutions.
2	To be able to analyze the risk and the return of securities.
3	To be able to account Creating a portfolio, compute the return on portfolio and portfolio risk.
4	To be able to Perform fundamental analysis and technical analysis.
5	It can manage portfolio and provide measurement of portfolio performance.

Programme Outcomes (Economics)

1	It defines and evaluates the basic economic concepts, theories, and methods.
2	It offers a basic level of policy proposals towards current economic problems.
3	It analyzes in the context of economic and social events in a historical perspective.
4	It explains the role of economic actors (such as government, company, or household) in the economy.
5	It follows national and international economic indicators and developments and it uses economic knowledge and methods in different areas.
6	It provides methods, tools and techniques necessary for the modelling and analysis of economic data and evaluates outcomes accordingly.
7	It defines economic systems, decision-making, policies and problems and it provides feedback about them.
8	It benefits from other disciplines that contribute to economic basis and holds a basic knowledge of these disciplines.
9	It explains and comments on economic growth, development and productivity problems on basic grounds.
10	It provides sufficient know-how in sub-branches such as public economics, industry, agriculture, environment and natural resources, labor, knowledge and ownership of the economy, international finance, money, in political economy and econometrics.
11	It defines and evaluates the concept of business on basic grounds.
12	It provides a sufficient level of legal know-how that may be demanded from high skill labor in both public and private sectors.
13	It defines the role of innovation, creativity and technology in the dynamic global economy.
14	It shows skills that will be useful for future employment opportunities and the working environment.
15	It considers science as a rational individual with professional and ethical responsibility.

Contribution of Learning Outcomes to Programme Outcomes 1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High

	L1	L2	L3	L4	L5
P6	2	3	2	2	3
P8	3	3	2	2	3
P11	4	3	3	2	3

