AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Investment Analysis and Portfolio Management						
Course Code	EFN522		Couse Level	Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	125 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Examining principles and fundamentals of portfolio management in respect of traditional and modern portfolio management theories. In this frame learning portfolio management models and calculations for selecting best choose among different portfolios.						
Course Content	Fundamentals of Portfolio Management: Investment, stock, t-bonds, funds, portfolio, portfolio management						
Work Placement	N/A						
Planned Learning Activities and Teaching Methods			Explanation (Presentation), Individual Study				
Name of Lecturer(s)							

Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading

1	Borsada Uygulamalı Portföy Yönetimi, Prof.Dr.Ali Ceylan

Week	Weekly Detailed Course Contents	
1	Theoretical	Fundamentals of Portfolio Management: Investment, stock, t-bonds, funds, portfolio, portfolio management
2	Theoretical	Valuation methods for investment and companies and examples
3	Theoretical	Definition fo risk, types of risk, risk measurement, methods of risk measurement
4	Theoretical	Risk measurement of foreign exchange, interest, capital and futures and options alternatives
5	Theoretical	Value at Risk (VaR), models, measurement of VaR
6	Theoretical	Traditional portfolio management theory, modern portfolio management theory, similarities and differences
7	Theoretical	Markowitz portfolio management, comparisons between three different portfolio management theory
8	Intermediate Exam	midterm
9	Theoretical	Measurement of return of financial assets and risks, measurement of return of portfolio
10	Theoretical	Calculation of revenue of t-bond and share
11	Theoretical	Capital Assets Pricing Model (CAPM) and practices
12	Theoretical	Arbitrage Pricing Model (APM) ve practices
13	Theoretical	Selecting best portfolio using different models
14	Theoretical	International portfolio management
15	Theoretical	Practices
16	Final Exam	final

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	4	3	98
Midterm Examination	1	10	1	11
Final Examination	1	14	2	16
			Total Workload (Hours)	125
			[Total Workload (Hours) / 25*] = **ECTS**	5

25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	Valuation methods for investment and companies and examples.
2	Definition of risk, types of risk, risk measurement, methods of risk measurement
3	Measurement of return of financial assets and risks, measurement of return of portfolio
4	Students will be able to explain the relationships between facts with an analytical structure.
5	Students will be able to learn the theoretical knowledge they learned in practice in practical life.

Programme Outcomes *(Economics and Finance Interdisciplinary Master)*

1	To be able to use the basic concepts in the field of economics and finance correctly
2	To be able to comprehend philosophical, social, historical and psychological principles influencing economics and finance
3	To be able to analyze economical and financial events theoretically and empirically
4	To be able to evaluate any economical and financial problem in accordance with scientific principles
5	To be able to prepare solutions for an economical or financial problem cooperatively in accordance with principles and criteria
6	To be able to follow contemporary implementations, and national and international academic publications
7	To be able to prioritize scientific methods and ethical principles in economics and finance while considering and implementing field specific professional issues
8	To be willing to do scientific research in the field of economics and finance
9	To be able to create value for economics and finance profession as a professional identity

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

	L1	L2	L3	L4	L5
P1	3	4	4	4	3
P2	3	3	3	5	4
P3	4	4	4	3	5
P4	4	3	3	4	4
P5	4	4	4	5	3
P6	4	4	3	4	4
P7	4	4	4	3	5
P8	4	3	3	4	4
P9	4	4	3	3	3