



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Portfolio Management							
Course Code		UEK516		Couse Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	126 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course									
Course Content									
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation)					
Name of Lecturer(s)									

### Assessment Methods and Criteria

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

### Recommended or Required Reading

1	Mustafa Sevüktekin, Ekonometriye Giriş, Dora Yayınları, Bursa, 2013.
---	--

Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction
2	Theoretical	The Investment Environment: a) Real Assets / Financial Assets b) Financial Markets and the Economy c) Market Players d) Recent Trends
3	Theoretical	Asset Classes and Financial Instruments: a) The Money Market b) The Bond Market c) Equity Securities d) Stock and Bond Market Indexes e) Derivative Markets
4	Theoretical	Securities Markets: a) How firms Issue Securities: IPO b) US Securities Markets c) Types of Orders d) Short Sales
5	Theoretical	Mutual Funds and Other Investment Companies: a) Investment Companies b) Mutual funds c) Cost of Investing in Mutual Funds d) Exchange Traded Funds
6	Theoretical	Risk and Return: a) The Concept of Risk and Rates of Return in Financial Assets b) Risk and Return analysis c) Risk Premium d) Normal Distribution e) LongTerm Investments
7	Theoretical	Value at Risk Calculation
9	Theoretical	Midterm
10	Theoretical	Risk aversion and Capital Allocation to Risky Assets: a) Risk and Risk Aversion b) RiskFree Asset c) Passive Strategies: The Capital Market Line
11	Theoretical	Index Models: a) The Single Index Model b) Portfolio Construction and the Single Index Model
12	Theoretical	Capital Asset Pricing Model
13	Theoretical	Arbitrage Pricing Theory
14	Theoretical	Problem Solutions
15	Theoretical	Review of the Semester

### Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	6	3	126
Total Workload (Hours)				126
[Total Workload (Hours) / 25*] = ECTS				5

\*25 hour workload is accepted as 1 ECTS

### Learning Outcomes

1	To be able to apply the advanced level knowledge acquired in economics and finance.
2	To be able to comprehend and evaluate any issue or problem in financial economics individually, to develop solutions to problems independently and apply them when necessary.
3	To be able to develop new strategic approaches for unexpected, complicated situations in financial economics and take responsibility in solving it.



4	To possess the communication network to put the economic and social needs of the region of residence on the agenda.
5	To protect the social, scientific and ethical values at the data collection, interpretation and dissemination stages and to be able to introduce and supervise these values.

**Programme Outcomes** (*Applied Econometry Interdisciplinary Master*)

1	Will be able to collect data related to social and economic topics.
2	Will be able to get raw data ready for statistical and econometric analysis.
3	Will be able to build econometric models that describe the data generating process behind data.
4	Will be able to interpret the results that are obtained through econometric analysis.
5	Will be able to conduct an independent empirical research project from start to finish.

**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	1	4	2	3	1
P2	2	5	3	4	1
P3	4	2	5	4	2
P4	2	4	4	5	3
P5	3	3	3	2	4

