



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Investment Analysis and Portfolio Management							
Course Code		LYM512		Couse Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	127 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The Primary objective is to introduce graduate students the basic concepts of investing, the tools and principles to be able to better understand trading in financial markets. It is also aimed that students will be equipped with the knowledge for portfolio selection, portfolio management and investment evaluation through theoretical methodologies. Through solving the problems it is aimed to develop and increase the skills of the student in the field of investment and portfolio construction.							
Course Content		Topics covered are: investment environment, market players, securities markets, portfolio risk and return, efficient diversification, CAPM and APT, Efficient market hypothesis and Behavioral Finance and Technical Analysis.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion, Individual Study					
Name of Lecturer(s)		Lec. Yusuf Ziya ŞİPAL							

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Zvi Bodie, Alex Kane, Alan J. Marcus, "Investments", McGrawHill – 9. Basım
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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
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8	Theoretical	Value at Risk Calculation
9	Intermediate Exam	Midterms
10	Intermediate Exam	Midterms
11	Theoretical	Problem Solutions
12	Theoretical	Risk aversion and Capital Allocation to Risky Assets: a) Risk and Risk Aversion b) RiskFree Asset c) Passive Strategies: The Capital Market Line
13	Theoretical	Index Models: a) The Single Index Model b) Portfolio Construction and the Single Index Model
14	Theoretical	Capital Asset Pricing Model
15	Theoretical	Arbitrage Pricing Theory
16	Final Exam	Finals

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	13	0	3	39
Individual Work	13	0	2	26



Midterm Examination	1	25	1	26
Final Examination	1	35	1	36
Total Workload (Hours)				127
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	will be able to describe asset classes and financial instruments
2	will be able to explain the mechanism of securities markets and the process of security issuance.
3	will be able calculate risk and return of a single asset or a portfolio with the help of risk and return concepts.
4	will be able to demonstrate the efficient diversification in order to compose an optimal portfolio.
5	will be able to present Capital Asset Pricing Model and Arbitrage Pricing Theory.

Programme Outcomes (Logistics Management Interdisciplinary Master)

1	Being able to contribute to the institution the participant works for and the logistics sector by the use of the knowledge and abilities gained during the education period; and manage change in the institution and the sector;
2	Reaching a competency about contemporary business and technology applications in the area of logistics and supply chain management and analysis and strategy development methods;
3	Being able to create opportunities by combining supply chain management with information technologies and innovative processes by the use of the interdisciplinary courses the participants take;
4	Having the ability to develop creative solutions by working on global logistics and supply chain subjects and realizing these by the use of their project management knowledge;
5	Having the knowledge, abilities and capabilities required for effective logistics and supply chain management by the use of a problem and case analysis based learning;
6	Being able to examine logistics and supply chain processes with the management science viewpoint, analyze related concepts and ideas by scientific methods;
7	If continuing to work in the academia, having the necessary information on logistics applications; if continuing to work in the sector, having the necessary knowledge on conceptual subjects;
8	Being able to specify appropriate research questions about his/her research area, conduct an effective research with the use of necessary methods and apply the research outcomes in the sector or the academia;
9	Being able to follow the changes and developments in the sector the participant works in, in order to keep his/her personal and professional competence updated and develop himself/herself when necessary;
10	Have the necessary capabilities to pursue doctoral studies in national and foreign institutions

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	3	3	3	4
P2	2	2	4	1	3
P3	5	1	2	3	2
P4	2	2	3	4	1
P5	1	1	2	4	3
P6	2	1	2	5	5
P7	4	1	4	1	1
P8	1	5	1	5	4
P9	2		2	5	2
P10	2	3	1	5	4

