COURSE DESCRIPTION CARD

NOTE: If the course includes lectures and classes, the Course Description Card applies to both types of instruction.

1. Course title:
in Polish / in English: ASSET CLASS EQUITY

2. Course code:
Number of ECTS credits: 2.0
Course completion mode: E
Course commenced / Year: 1

3. Major: Finance and Accounting

4. Department of major coordinator: Department of Applied Mathematics

5. Name of course instructor: mgr MATEUSZ DZICHER
Lecture - Classes 15 Lab classes -
Examiner dr hab. EWA DZIWOK, prof. UE; mgr MATEUSZ DZICHER

6. Department of course instructor: Department of Applied Mathematics

7. Number of contact hours with students:

Type of instruction	Full-time study	Part-time study
lectures	-	-
classes	15	-
foreign language classes	-	-
lab classes	-	-
seminars	-	-
e-learning	-	-
other	-	-
Total hours	15	-
examination (hours)	3	-

8. Course timeframe - no. of semesters: 1

Course commencement / Year: 1

Course commencement / Semester: 2

9. Level of tertiary education: Master's degree

10. Course status
☒ Compulsory for the major
☒ Compulsory for the specialization
☐ Elective

11. Course prerequisites
Compulsory: -
Recommended: -

12. Course objectives:
1. Sharing knowledge in the field of analysis and evaluation of securities, portfolio efficiency assessment and portfolio management;
2. Obtaining skills in analysis and evaluation of securities portfolio efficiency assessment and portfolio management.

13. Teaching and learning methods:
1. Digital presentation of theory issues of the course;
2. Problem based exercises with a use of dedicated software.

A. Direct student-instructor contact:

No.	Teaching methods	Description	Number of hours	
			Full-time study	Part-time study
1.	Digital presentation	Theory issues	XXX	
2.	Problem based exercises	Analysis and evaluation of securities, portfolio efficiency assessment and portfolio management	XXX	
Total			AS: 15	AN:

B. Self-study:

No.	Learning methods	Description	Number of hours	
			Full-time study	Part-time study
1.	Case study	Analysis and evaluation of securities, portfolio efficiency assessment and portfolio management	XXX	
2.	Literature study	Use of literature	XXX	
Total			BS: XXX	BN:

Total AS+BS = XXX
Examination (E) = 3
Total AS+BS+E= XXX

Total AN+BN = …….
Examination (E) =…….
Total AN+BN+E = …….

14. Key words: efficient portfolio; portfolio theory; portfolio management

15. Course content:

1. Return and risk;
2. Risk aversion and capital allocation to risky assets;
3. Optimal risky portfolios;
4. Portfolio performance evaluation.

16. Course learning outcomes as related to the learning outcomes of the major and methods for assessing student attainment

Intended learning outcomes of the major / Symbols	Intended learning outcomes of the course	Methods for assessing student learning outcomes	Documentation
Knowledge			
FiR2_W02#	Knows and understands methods in the field of analysis and evaluation of securities, portfolio efficiency assessment and portfolio management.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations.
FiR2_W04#	Knows and understands financial market functioning mechanisms.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations.
Skills			

FiR2_U01#	Is able to evaluate securities, assess efficiency of a portfolio and manage a portfolio.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations.
FiR2_U02#	Is able to use tools to properly analyse and evaluate securities, assess efficiency of a portfolio and manage a portfolio.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations.
FiR2_U04#	Is able to use specialised language at B2+ level.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations.
Social competences			
FiR2_K02#	Is able to properly formulate inquires in the field of analysis and evaluation of securities, portfolio efficiency assessment and portfolio management.	1. Written exam; 2. Oral exam; 3. Team presentation.	1. List of exam questions; 2. Student handouts; 3. Digital presentations

17. Method for determining the final course grade:

No.	Methods for awarding credits and course completion requirements	Description	Percentage of the final course grade
1.	Written exam	Problem based exercises in the field of analysis and evaluation of securities, portfolio efficiency assessment and portfolio management.	60%
2.	Oral exam	Theory issues.	30%
3.	Presentation	Team presentation in the field of analysis and evaluation of securities, portfolio efficiency assessment and portfolio management.	10%

18. Reading list:

Mandatory readings:

- BODIE, KANE, MARCUS. *Investments.*

Suggested readings:

- ELTON,GRUBER, BROWN, GOETZMANN. *Modern Portfolio Theory and Investment Analysis.*

19. Language of instruction: English.

20. Course instructors’ recommendations: -