PORTFOLIO MANAGEMENT

1	Course Title:	PORTFOLIO MANAGEMENT
2	Course Code:	IFY5311
3	Type of Course:	Optional
4	Level of Course:	Second Cycle
5	Year of Study:	1
6	Semester:	1
7	ECTS Credits Allocated:	6.00
8	Theoretical (hour/week):	3.00
9	Practice (hour/week):	0.00
10	Laboratory (hour/week):	0
11	Prerequisites:	None
12	Language:	Turkish
13	Mode of Delivery:	Face to face
14	Course Coordinator:	Prof. Dr. Ümit Gücenme Gençoğlu
15	Course Lecturers:	Doç. Dr. Adem ANBAR
16	Contact information of the Course Coordinator:	umitgucenme@uludag.edu.tr 0224 294 10 47
17	Website:	
18	Objective of the Course:	To give information to students about modern portfolio management and applications of modern portfolio; and to improve students' ability of interpretation and analysis on these topics.
19	Contribution of the Course to Professional Development:	
20	Learning Outcomes:	

1	To be able to create a portfolio, manage a portfolio and evaluate the performance of a portfolio.
2	To be able to calculate the risk an return of a single asset or a portfolio.
3	To be able to analyze how to choose an efficient and an optimal portfolio.
4	To be able to inform about capital asset pricing model and arbitrage pricing theory.
5	To have the efficiency and capability to work in the asset management companies, brokerage houses and banks.
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21	Course Content:

Course Content:

Week	Theoretical	Practice
1	Portfolio, Portfolio Management and Portfolio Management Process	
2	Types of Investors and Asset Types	
3	Achievable Portfolio Investment Tools	

4	Risk and Sources of Risk	
5	Calculation of Risk and Expected Return	
6	Calculation of Portfolio Risk and Return	
7	Traditional Approach to Portfolio Management	
8	Markowitz Portfolio Theory	
9	Index Portfolio Models	
10	Capital Asset Pricing Model	
11	Arbitrage Pricing Theory	
12	Measuring Portfolio Performance	
13	Portfolio Management Strategies	
14	International Asset Management	

22	Textbooks, References and/or Other Materials:	1. Borsada Uygulamalı Portföy Yönetimi, Ali CEYLAN - Turhan KORKMAZ 2. Yatırım ve Portföy Analizi, Özer ERTUNA 3. Yatırım Analizi ve Portföy Yönetimi, Mehmet Baha KARAN 4. Menkul Değer Yatırımlarının Yönetimi, Ünal BOZKURT 5. Portfolio Management, Theory and Applications, James FARRELL 6. Investment Analysis and Management, Clark FRANCIS
23	Assesment	

Quiz	0	0.00
Final Exam	1	70.00
Contribution of Term (Year) Learning Activities to Success Grade		30.00
Contribution of Final Exam to Success Grade		70.00
Measurement and Evaluation Techniques Used in the Course		

24 ECTS / WORK LOAD TABLE

Activites	Number	Duration (hour)	Total Work Load (hour)
Theoretical	14	3.00	42.00
Practicals/Labs	0	0.00	0.00
Self study and preperation	14	3.00	42.00
Homeworks	2	30.00	60.00
Projects	0	0.00	0.00
Field Studies	0	0.00	0.00
Midterm exams	0	0.00	0.00
Others	0	0.00	0.00
Final Exams	1	36.00	36.00
Total Work Load			180.00
Total work load/ 30 hr			6.00
ECTS Credit of the Course			6.00

25 CONTRIBUTION OF LEARNING OUTCOMES TO PROGRAMME QUALIFICATIONS

	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9	PQ10	PQ11	PQ12	PQ13	PQ14	PQ15	PQ16
ÖK1	0	0	4	3	0	0	5	0	5	0	5	0	0	0	0	0
ÖK2	0	0	4	3	0	0	0	0	5	0	0	0	0	0	0	0
ÖK3	0	0	4	3	0	0	0	0	5	0	5	0	0	0	0	0
ÖK4	0	0	4	3	0	0	0	0	5	0	0	0	0	0	0	0

ÖK5	0	3	4	3	0	0	0	0	0	0	5	0	0	0	0

LO: Learning Objectives   PQ: Program Qualifications

Contribution Level:	**1 very low**	**2 low**	**3 Medium**	**4 High**	**5 Very High**