

Subject card

Subject name and code	Portfolio Analysis, PG_00178642						
Field of study	Finance and Accounting						
Date of commencement of studies	October 2025		Academic year of realisation of subject		2027/2028		
Education level	Bachelor's studies		Subject group		Obligatory subject group in the field of study Optional subject group Subject group related to scientific research in the field of study		
Mode of study	full-time studies		Mode of delivery		at the university		
Year of study	3		Language of instruction		English -		
Semester of study	5		ECTS credits		5.0		
Learning profile	academic		Assessment form		exam		
Conducting unit	Department of Econometrics -> Faculty of Management -> Rector						
Name and surname of lecturer (lecturers)	Subject supervisor		dr hab. Anna Zamojska				
	Teachers						
Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	30.0	30.0	0.0	0.0	0.0	60
	E-learning hours included: 0.0						
Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan		Participation in consultation hours		Self-study	SUM
	Number of study hours	60		4.0		61.0	125
Subject objectives	Students learn how to apply the structure of returns to construct financial assets portfolios and how to use the efficiency ratios to evaluate the portfolio performance.						

Learning outcomes	Course outcome	Subject outcome	Method of verification
	[FiRL3_U04] The student is able—from the perspective of finance and accounting—to correctly select and properly apply methods and tools from the fields of management and quality sciences, economics, and finance to analyse and forecast economic processes and evaluate economic phenomena.	The student assesses the level of risk and return of financial instruments and correlations between assets. Constructs an investment portfolio by selecting an appropriate method of risk diversification.	[SU2] presentation/project/paper/report [SU6] demonstration of practical skills
	[FiRL3_U03] The student can obtain data and verify its accuracy from appropriately selected sources and use these data to analyse and evaluate economic processes and phenomena in management and quality sciences, economics and finance.	The student extracts financial data from databases, recognises its validity and uses the data to build investment portfolios and estimate asset pricing models.	[SU2] presentation/project/paper/report [SU6] demonstration of practical skills
	[FiRL3_W02] The student has advanced knowledge and understanding of the functioning of the domestic and international financial market and financial instruments and institutions.	The student uses advanced mathematical and statistical tools appropriate for economics and finance.	[SW4] test/exam - oral or written [SW5] implementation of a problem task
	[FiRL3_U02] The student can identify, analyze or design adequate solutions to problems in finance and accounting.	The student can determine priorities for solving financial investment portfolio problems, can work systematically and independently to solve portfolio optimisation tasks	[SU4] test/exam - oral or written [SU6] demonstration of practical skills
Subject contents	1. Statistical Measures of Asset Returns. Analysis and Illustration of Stylized Facts of Asset Returns. 2. Markowitz Mean-Variance Portfolio Theory. Portfolio Risk and Return. 3. Portfolio Mathematics. Efficient Portfolio Diversification. Allocation into Risky Assets. 4. Efficient Market Hypothesis and Benchmark Theory. 5. Basics of Portfolio Planning and Construction. CAPM Model and Portfolio with CAPM Model Results. 6. Portfolio Management: An Overview. Portfolio Performance Evaluation.		
Prerequisites and co-requisites	Students should be familiar with descriptive and inferential statistics, the basics of econometrics, and how the capital market works along with the specifics of financial instruments.		
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade
	Project with presentation	51.0%	50.0%
	Written test	51.0%	50.0%
Recommended reading	Basic literature	1. Bacon, C.R., 2023, Practical Portfolio Performance Measurement and Attribution, 3rd Edition, John Wiley & Sons. 2. Bodie Z., Kane A., Marcus A., Essentials of Investments, McGraw-Hill, 12 th Edition.	
	Supplementary literature	1. Elton, E. J, Gruber, M. J., Brown, S. J, and W. N. Goetzmann, 2010, <i>Modern Portfolio Theory and Investment Analysis</i> , John Wiley and Sons, 8th edition.	
	eResources addresses	Basic https://en.bg.ug.edu.pl - UG Library resources https://mdl.ug.edu.pl - UG Moodle Platform	
Example issues/ example questions/ tasks being completed	-		
Work placement	Not applicable		

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