

Subject card

Subject name and code	Decision Making on Financial Market, PG_00178510						
Field of study	Informatics and Econometrics						
Date of commencement of studies	October 2026	Academic year of realisation of subject				2027/2028	
Education level	Bachelor's studies	Subject group				Optional subject group Subject group related to scientific research in the field of study	
Mode of study	part-time studies	Mode of delivery				at the university	
Year of study	2	Language of instruction				Polish	
Semester of study	4	ECTS credits				7.0	
Learning profile	academic	Assessment form				exam	
Conducting unit	Department of Econometrics -> Faculty of Management -> Rector						
Name and surname of lecturer (lecturers)	Subject supervisor		dr Marta Chylińska				
	Teachers						
Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	16.0	16.0	8.0	0.0	0.0	40
	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	40		2.0		133.0	175
Subject objectives	Awareness that decision-making processes require planners and implementers to possess knowledge from various scientific disciplines, including mathematics, statistics, economics, management, computer science, psychology, sociology, and medicine. Identification of scientific fields essential for planning and implementing decisions, as well as recognition of tools that support the execution of decision-making processes.						
Learning outcomes	Course outcome		Subject outcome			Method of verification	
	[liEL3_U02] Students can select or construct econometrics, informatics or statistics tools and apply them to describe and solve economic and social problems.		The student recognizes different types of financial data, classifies econometric models, and selects methods for their estimation and verification.			[SU2] presentation/project/paper/report [SU4] test/exam - oral or written	
	[liEL3_U04] Students can build and interpret models of economic and social phenomena and processes for decision-making processes.		The student selects and constructs appropriate models supporting decision-making processes			[SU1] oral statement/conversation/discussion [SU2] presentation/project/paper/report	
	[liEL3_W02] To an advanced degree, the student knows and understands selected theoretical and practical issues in informatics, statistics or econometrics necessary for understanding economic and social phenomena.		The student selects and constructs appropriate models supporting decision-making processes			[SW4] test/exam - oral or written	
	[liEL3_U06] The student can use and integrate knowledge of management and quality sciences, economics, and finance to resolve dilemmas and complex problems that arise in professional work.		The student selects an appropriate econometric model to solve selected issues in economics and finance, as well as in management and quality sciences.			[SU4] test/exam - oral or written	

Subject contents	<ol style="list-style-type: none"> 1. The concept of risk and uncertainty. Classification and risk factors. Risk measures. Discussion of dispersion measures. 2. Technical analysis concept and potential applications. Dow Theory. Types of charts. 3. Trend analysis. Trend reversal and continuation patterns. The significance of moving averages. Moving average charts. Bollinger Bands, oscillators interpretation principles. 4. Fundamental analysis key concepts and its relation to portfolio and technical analysis. Stages of fundamental analysis: macroeconomic, sectoral, and company-specific analysis. 5. Financial analysis and company valuation. Application of selected methods for valuing publicly traded companies. 6. Portfolio analysis: basic concepts within the framework of Markowitz theory. Construction and purpose of creating a stock portfolio. 7. Risk diversification. Selected valuation models and performance indicators. Value at Risk (VaR) and Conditional Value at Risk (CVaR). Stress testing. 														
Prerequisites and co-requisites	Familiarity with basic macroeconomic knowledge and tools of statistical and econometric analysis.														
Assessment methods and criteria	<table border="1" data-bbox="451 533 1487 674"> <thead> <tr> <th data-bbox="451 533 794 568">Subject passing criteria</th> <th data-bbox="794 533 1137 568">Passing threshold</th> <th data-bbox="1137 533 1487 568">Percentage of the final grade</th> </tr> </thead> <tbody> <tr> <td data-bbox="451 568 794 604">Written exam</td> <td data-bbox="794 568 1137 604">51.0%</td> <td data-bbox="1137 568 1487 604">30.0%</td> </tr> <tr> <td data-bbox="451 604 794 640">Class participation</td> <td data-bbox="794 604 1137 640">51.0%</td> <td data-bbox="1137 604 1487 640">10.0%</td> </tr> <tr> <td data-bbox="451 640 794 674">Project (course credit) assessment</td> <td data-bbox="794 640 1137 674">51.0%</td> <td data-bbox="1137 640 1487 674">60.0%</td> </tr> </tbody> </table>			Subject passing criteria	Passing threshold	Percentage of the final grade	Written exam	51.0%	30.0%	Class participation	51.0%	10.0%	Project (course credit) assessment	51.0%	60.0%
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Recommended reading	Basic literature	<p>Best, P. (2000). Wartość narażona na ryzyko: obliczanie i wdrażanie modelu VaR. Oficyna Ekonomiczna.</p> <p>Borowski, K. (2014). Analiza fundamentalna. Metody wyceny przedsiębiorstwa. Difin SA.</p> <p>Murphy, J. (1999) Analiza techniczna rynków finansowych, WIG-PRESS</p>													
	Supplementary literature	<p>Dębski, W. (2014). Rynek finansowy i jego mechanizmy: podstawy teorii i praktyki, PWN</p> <p>Mayo H. (1997), Wstęp do inwestowania, LIBER</p>													
	eResources addresses														
Example issues/ example questions/ tasks being completed															
Work placement	Not applicable														

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