



Philadelphia University
Faculty of Business
Department of Finance & Banking Sciences

<u>Course syllabus</u>				
Course title: Portfolio Management			Course code: 0320433	
Course level: Fourth Year			Course prerequisite (s) and/or corequisite (s): Financial Management	
Lecture time:			Credit hours: 3 hours	
<u>Academic Staff Specifics</u>				
Name	Rank	Office No.	Office hours	E-mail address

❖ **Course module description:**

The primary objective of the course is to study the theory and empirical evidence relevant for investing, particularly in the context of portfolio management. The major topics will include: optimal portfolio selection, the relation between risk and return, CAPM, APT, and evaluation of portfolio performance. Most of the course is geared towards the understanding and implementation of “modern portfolio theory,” which is a general approach for maximizing the expected return of a portfolio given a certain amount of risk.

❖ **Course module objectives:**

This course aims to:

1. Understand and interpret major portfolio management and risk concepts.
2. Construct basic portfolio and risk models.
3. Apply portfolio management and risk management concepts/techniques to their specific business problems.

❖ **Course/ module components**

1. د. غازي المومني، إدارة المحافظ الاستثمارية الحديثة، عمان: دار المناهج للنشر والتوزيع، 2016.
2. د. مؤيد الدوري، إدارة الاستثمار والمحافظ الاستثمارية، عمان: دار إثراء للنشر، 2014.

❖ **Teaching methods:**

Lectures, discussion groups, tutorials, problem solving, debates, etc.

❖ **Learning outcomes:**

❖ *Knowledge and understanding*

Upon completion this course, the student is expected to understand:

1. The objectives in constructing and managing a portfolio.
2. The principles of modern portfolio theory and the effect of diversification on investment portfolios.
3. The key features of futures and options and how they can be used to manage the risk of the portfolio.

❖ *Cognitive skills (thinking and analysis).*

Upon completion this course, the student is expected to:

1. Measure and evaluate portfolio performance.
2. Compute historical and expected returns, as well as risk measures and comprehend the importance of the risk-return relationship.

❖ *Communication skills (personal and academic).*

Upon completion this course, the student is expected to:

1. Demonstrate their critical thinking through tests and problem sets.
2. Analyze ethical problems through discussion of consumer protection and regulation issues in real estate finance.

❖ *Practical and subject specific skills (Transferable Skills).*

Upon completion this course, the student is expected to:

1. Become knowledgeable about portfolio management.
2. Making the appropriate decisions regarding building and managing different types of portfolios.

❖ **Assessment instruments**

- Short reports and/ or presentations, and/ or Short research projects
- Quizzes.
- Homework
- First, second and Final examination.

Allocation of Marks	
Assessment Instrument	Mark
First examination	20
Second examination	20
Final examination	40
Reports, research projects, quizzes, homework, Projects	20
Total	100

❖ **Documentation and academic honesty**

- Documentation and academic honesty
- Documentation style
- Protection by copyright
- Avoiding plagiarism.

❖ **Course/module academic calendar**

Week	Basic and support material to be covered	Homework/ reports and their due dates
1	• Distribution of syllabus.	
2	• Overview of Portfolio Theory	
3	• Utility Curve and Portfolio Allocation	
4	• Return of Investment Portfolio	Quiz 1
5	• Risk of Investment Portfolio	
6	• Capital Assets Pricing Model (CAPM)	First Examination
7	• Capital Assets Pricing Model (CAPM)	
8	• Capital Assets Pricing Model (CAPM)	
9	• Arbitrage Pricing Theory (APT)	Quiz 2
10	• Arbitrage Pricing Theory (APT)	
11	• Arbitrage Pricing Theory (APT)	Second examination
12	• Evaluation of portfolio performance	
13	• Evaluation of portfolio performance	
14	• Evaluation of portfolio performance	Quiz 3
15	• Presentations • Review	
16	• Final exams	Final Exam

❖ Expected workload:

On average students need to spend 2 hours of study and preparation for each 50-minute lecture/tutorial.

❖ Attendance policy:

Absence from lectures and/or tutorials shall not exceed 15%. Students who exceed the 15% limit without a medical or emergency excuse acceptable to and approved by the Dean of the relevant college/faculty shall not be allowed to take the final examination and shall receive a mark of zero for the course. If the excuse is approved by the Dean, the student shall be considered to have withdrawn from the course.

❖ Module references

Books

د. دريد ال شبيب، إدارة المحافظ الاستثمارية، عمان: دار المسيرة للنشر، 2015.

Journals

1. Journal of finance
2. Journal of business & economics

Websites

1. ww.ccd.gov.jo
2. www.mit.gov.jo
3. www.ase.gov.jo