

COURSE DESCRIPTIONS

Faculty	Business				
Department	Finance and Banking Science			NQF level	7
Course Title	Portfolio Management	Code	304451	Prerequisite	Investment Management
Credit Hours	3	Theory	***	Practical	
Course Leader	Dr. Ali Matar	email	amatar@jadara.edu.jo		
Lecturers	-----	emails			
Lecture time	8:30-9:45 Sun-Wed	Classroom	C312		
Semester	Second 2021/2022	Production	11/2020	Updated	3/2022

Short Description

The course deals with the concept of investment, saving, consumption and investment objectives, in addition to the financial markets and investment tools traded in the financial markets and money markets. The course also deals with managing investment portfolios through managing savings with sound scientific foundations, the general framework for managing investment portfolios, and methods of measuring The risk, return and performance of the investment portfolio, and the performance of investment portfolio managers, in addition to the evaluation of bonds and stock valuation, and how and the mechanism of pricing capital assets, and arbitrage pricing theories

Course Objectives

- Knowledge of investment portfolios.
- Determining the optimal investment portfolio.
- Determine the portfolio risk and the factors affecting it.
- Know how to measure the performance of portfolios
- Stocks and bonds are valued in the financial and monetary markets
- Diversification and reduction of portfolio risk
- Stock pricing
- Distinguish between saving, investment and consumption.

Learning Outcomes

A. Knowledge - Theoretical Understanding

a1. Clarify the concepts of investment, how securities are trading, financial markets securities and derivatives trading and investment process.

B. Knowledge - Practical Application	
a2 Understand Risk and return analysis and measurement of Capital asset pricing and arbitrage pricing theory	
C. Skills - Generic Problem Solving and Analytical Skills	
b1. Evaluating the performance of portfolio managers through several models (Sharp, Trainer, Jensen).	
D. Skills - Communication, ICT, and Numeracy	
b2. Describe important concepts in portfolio management such as diversification and efficient frontier.	
E. Competence: Autonomy, Responsibility, and Context	
c1. Depict the basic features of derivatives markets such as futures and options and how to deal with this market.	
Teaching and Learning Methods	
<ul style="list-style-type: none"> • Preface to the lecture, present its objectives before the discussion, and prepare the topic for the next lecture at the end of each lecture. • The use of various teaching strategies: direct teaching, case studies, group work, problem solving, learning by doing, and the use of brainstorming method within lectures. • Workshops, panel discussions, and field visits. • Self-learning and distance learning methods 	
Assessment Methods	
<ul style="list-style-type: none"> • Lecture, Group work, and discussion • Midterm exam, Final exam, Class Assignment and Project • Observation of student contribution in team work and project presentation 	

Course Contents					
Week	Hou rs	CILOs	Topics	Teaching & Learning Methods	Assessment Methods
1.	3	a1	Investment, concepts and goals	Presentation from the student and group discussion.	Individual and group discussion
2+3	6	a1	The investment management process	Presentation from the student and group discussion	Individual and group discussion
4+5	6	a1	Financial markets and investment tools	Presentation from the student and group discussion	Individual and group discussion
6+7	6	a1	The financial market, the money market, and the instruments traded in the financial and monetary markets	Presentation from the student and group discussion	Individual and group discussion
8+9	6	a2	Return and risk, and methods of measuring both risk and return	Presentation from the student and group discussion	Individual and group discussion
10+11	6	a2	Bond valuation and stock valuation	Presentation from the student and	Individual and group

				group discussion	discussion
12	3	b2	Diversification and portfolio risk	Presentation from the student and group discussion	Individual and group discussion
13+14	6	a2	Capital asset pricing Model	Presentation from the student and group discussion	Quiz and First Exam
15	3	a2	Arbitrage pricing theory	Presentation from the student and group discussion	Individual and group discussion
16	3	b2	Evaluating the performance of portfolio managers	Presentation from the student and group discussion	Individual and group discussion
16	3	c1	International portfolios	Presentation from the student and group discussion	Individual and group discussion

Infrastructure	
Textbook	Fundamentals of Investments: Valuation and Management, Jordan, Miller, and Dolvin , 6th Edition. International Edition, McGraw Hill. مؤيد الدوري، ادارة الاستثمار و المحافظ الاستثمارية، اثرء للنشر و التوزيع، ط 2 ، 2016 عمان.
References	د. غازي المومني، ادارة المحافظ الاستثمارية الحديثة، دار المناهج، عمان، 2009.
Required reading	د. دريد ، آل شبيب، ادارة المحافظ الاستثمارية، دار المسيرة ، ط 1 ، عمان، 2010 د. مطر، محمد، ادارة الاستثمارات، ط 5، دار وائل للنشر، عمان، 2009 . 1. Portfolio Construction, Robert A., University of Maine, 2003
Electronic materials	An electronic course is available to the student through the university's website
Other	Internet sites related to this field

Course Assessment Plan						
Assessment Method	Grade	CLOs				
		a1	a2	b1	b2	c1
First(Midterm)	30	5	5	5	5	10
Second (if applicable)						
Final Exam	50	15	5	5	15	10
Coursework	20					
📌 Assignments						5

	Case study						
	Discussion and interaction			5			
	Group work activities						
	Labtests and assignments					5	
	Presentations						
	Quizzes				5		
Total		100	20	10	10	40	20

Plagiarism
<p>Plagiarism is claiming that someone else's work is your own. The department has a strict policy regarding plagiarism and, if plagiarism is indeed discovered, this policy will be applied. Note that punishments apply also to anyone assisting another to commit plagiarism (for example by knowingly allowing someone to copy your code).</p> <p>Plagiarism is different from group work in which a number of individuals share ideas on how to carry out the coursework. You are strongly encouraged to work in small groups, and you will certainly not be penalized for doing so. This means that you may work together on the program. What is important is that you have a full understanding of all aspects of the completed program. In order to allow proper assessment that this is indeed the case, you must adhere strictly to the course work requirements as outlined above and detailed in the coursework problem description. These requirements are in place to encourage individual understanding, facilitate individual assessment, and deter plagiarism.</p>