

An-Najah National University  
Faculty of Business & communication  
Second Semester 2023-2024

Course Title	Investment Portfolio Management
Course Number	10871420
Credit Hours	3
Course duration	One Semester
Academic year	Third Year
Course Type	Compulsory
Prerequisite	Investment Analysis & Management (10871320)

How this course is relates to other courses?	This undergraduate-level course provides students with a comprehensive understanding of investment portfolio management principles and practices. Through theoretical concepts, practical applications, and case studies, students will develop the skills necessary to construct, analyze, and manage investment portfolios effectively. Topics covered include asset allocation, security selection, risk management, performance evaluation, and ethical considerations in portfolio management.
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Course Description and Objectives:	<p><b>Course Description:</b> This course is designed to provide students with a comprehensive understanding of the principles and practices involved in managing investment portfolios. Through a combination of theoretical frameworks, practical applications, and case studies, students will explore topics such as asset allocation, security selection, risk management, performance evaluation, and ethical considerations in portfolio management. The course will equip students with the knowledge and skills necessary to construct, analyze, and optimize investment portfolios in various market conditions.</p> <p><b>Course Objectives:</b> By the end of the course, students will: Understand the principles of asset allocation and its importance in portfolio construction. Analyze different types of securities and investment vehicles to build diversified portfolios. Evaluate risk-return trade-offs and apply risk management techniques to mitigate portfolio risk. Utilize quantitative methods and financial analysis tools to assess investment opportunities and optimize portfolio performance. Critically evaluate portfolio performance using various performance metrics and benchmarks. Analyze ethical considerations and regulatory requirements in portfolio management practices. Develop effective communication skills to present and justify investment decisions. Apply theoretical concepts to real-world investment scenarios through case studies and simulations. Collaborate effectively in team settings to construct and manage investment portfolios. Demonstrate ethical conduct and professional responsibility in investment decision-making.</p>
Course Contents:	1) Introduction to Investment Process & Risk & return of individual as well as portfolio of assets, 2) Valuation of common stocks and bonds, 3) Technical Analysis of financial assets, 4) constructing optimal portfolios, 4) Investment Performance Evaluation
Text Books and References:	Fundamentals of Investment: Valuation & Management, Jordan, B. D., Miller, Thomas W, dolvin, Steven D. (2024) 10th ed. McGrawHill.

Formative Assessments:	1. Asking questions related to the previous lecture at the beginning of each lecture
	2. Asking questions at the end of each lecture to assess what they have gained during the lecture, as well as small quizzes
	3. each 4 weeks, the students are given cases on each learned topic and solve the case based on the knowledge they gain in the course, and give a small report through Moodle. The lecturer will give their positive critiques and feedback for the students during the discussion of each quarter of the semester.

Assessment Criteria		
Type	Format	Weight (%)
Mid. Term Exam	MCQs + True /False+ Essay	30
Assignments	MCQ	20
Final Exam	MCQs,+ True /False + Fill in the blanks + Short essay questions	50

Intended Learning Outcomes (ILOs)	Program Learning Objectives (PLOs)	Contribution
1. Gain a thorough understanding of the fundamental concepts and principles that underpin the investment process. This includes conducting risk and return analyses for individual assets as well as portfolios, which will enable students to make well-informed investment decisions.		
2. Apply valuation techniques to accurately assess the intrinsic value of common stocks and bonds. This involves considering various factors such as cash flows, interest rates, and market conditions to effectively analyze investment opportunities.		
3. Demonstrate proficiency in utilizing technical analysis methods to evaluate financial assets. This includes analyzing chart patterns, indicators, and trends to forecast future price movements and identify potential trading opportunities.		

4. Develop the necessary skills to construct optimal portfolios. This involves combining different assets in a manner that maximizes returns while minimizing risk through diversification, asset allocation, and portfolio optimization techniques.		
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Learning methods	
1	Lectures (including videos, animations, and human skeleton models)
2	Assignments
3	Small group case discussions
4	E-learning through MOODLE & ZOOM

Course Policies	
1	Students must attend at least 75% of the lectures.
2	Students must respect deadlines, lecture times, and avoid unjustified absence
Health and Safety Rules for Students	
1	In COVID situation, all students in the classroom must wear face masks

Course Plan		
Lecture(s)	Chapter	Topic
		<b>Introduction</b>
4	1	A Brief History of Risk & Return
		Online Test 1
2	2	The Investment Process
		Online Test 2
		<b>Stock Markets</b>
7	6	Common Stock Valuation
		Online Test 3
		<b>Bond Valuation</b>
5	10	Bond Prices & Yield
		Online Test 3
		<b>Portfolio Management</b>

7	11	Diversification & Risky Asset Allocation
		Online Test 3
5	12	Return, Risk, and Security Market Line
		Online Test 3
2	13	Performance Evaluation & Risk Management
		Online Test 3
<b>Final Exam</b>		