**Course Outline of Investment Portfolio Management**

## 1. Instructor's Information

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| Instructor's / Coordinator's Name: | Dr. Omar Gharaibeh |
| Office Hours: | 9:00-10:00 |
| Office and Phone: | 2274 |
| Email: | Omar.k.gharaibeh@gmail.com |
| Research and Teaching Assistant / Supervisor / Technical (if any): | |

## 2. Course Description

Fundamentals of securities investment management; fundamentals of valuation of securities investment; analysis of returns and risks; portfolio diversification and risk allocation; capital market theories; capital asset pricing model; selection of efficient investment portfolios; measurement of portfolio performance

## 3. Course Information

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| Course No.:0503341 | Course Title: | Level: |
| Course Type: Theoretical and Practical. | Prerequisite: Principles of Investment. | Class Time: 9:30 – 11:00 |
| Academic Year: 2019/ 2020 | Semester: First Semester | Study hours: 48 |

## 4. Course Objectives:

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| a- | To understand how to calculate risk and returns |
| b- | To understand how to diversify the portfolio and allocate risk. |
| c- | To understand how to build and manage a portfolio. |

## 5. Learning Outcomes
**(Knowledge, Skills, and Competencies)**

Upon successful completion of the course, the students will be able to:

1. Calculate return and risk.
2. Calculate return and risk based on Harry Markowitz.
3. Calculate return and risk based on Sharp.
4. Calculate return and risk based on Treynor.
5. To understand how to reduce risk.

| 6. To understand efficient market hypothesis. |
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## 6. Course Content

| Week | Subject |
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| First | Principle of Statistics Concepts |
| Second | Principle of Statistics Concepts |
| Third | An Introduction to Portfolio Management |
| Fourth | An Introduction to Portfolio Management |
| Fifth | Mean-Variance Portfolio |
| Sixth | Mean-Variance Portfolio |
| | **First Exam** |
| Eighth | An Introduction to Asset Pricing Model |
| Ninth | An Introduction to Asset Pricing Model |
| Tenth | Portfolio Based on Sharpe Index |
| Eleventh | Portfolio Based on Sharpe Index |
| | **Second Exam** |
| Thirteenth | Optimal Portfolio Based on Treynor Index |
| Fourteenth | Efficient Market |
| Fifteenth | Efficient Market |
| Sixteenth | **Final Exam** |

## 7. Teaching and Learning Strategies and Evaluation Methods

| No. | Learning Outcomes | Teaching Strategies | Learning Activities | Evaluation /Measurement Method (Exam/ presentations/ discussion/ assignments) |
| --- | --- | --- | --- | --- |
| 1 | To understand the portfolio models. | Lecture<br>Questions<br>Exercises | Provide examples<br>Summarize ideas<br>compare models | Exam<br>Discussing |
| 2 | To apply techniques in building portfolios. | Lecture<br>Questions<br>Exercise | Provide examples<br>Summarize ideas<br>compare models | Exam<br>Discussing |
| 3 | Evaluate the portfolio. | Lecture<br>Questions | Provide examples | Exam<br>Discussing |

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|---|---|---|---|---|
| | | Exercise | Summarize ideas compare models | |

## 8. Assessment

| Methods Used | Assessment Time | Distribution of grades |
|---|---|---|
| 1- semester work (report, assignments, attendance) | During semester | 10 |
| 2- First Exam | Seventh week | 20 |
| 3- Second Exam | Twelfth week | 20 |
| 4- Final Exam | Week of the final exams | 50 |

## 9. Textbook

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|---|---|
| Main Reference | Investment Analysis and Portfolio Management |
| Author | Frank K. Reilly & Keith C. Brown |
| Publisher | Cengage Learning products are represented in Canada by Nelson Education, Ltd. |
| Year | 2009-2012 |
| Edition | Tenth Edition |
| Textbook Website | https://s3.amazonaws.com/sitebooks/Long+Term+Investing/Investment +Analysis+and+Portfolio+Management+(2012).pdf |

## 10. Extra References (books and research published in periodicals or websites)

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| 2- | |
| 3- | |