



Subject card

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| Subject name and code | Investment strategies, PG_00045379 | | | | | | |
| Field of study | Data Engineering | | | | | | |
| Date of commencement of studies | October 2022 | Academic year of realisation of subject | | | 2025/2026 | | |
| Education level | first-cycle studies | Subject group | | | Optional subject group Subject group related to scientific research in the field of study | | |
| Mode of study | Full-time studies | Mode of delivery | | | at the university | | |
| Year of study | 4 | Language of instruction | | | English | | |
| Semester of study | 7 | ECTS credits | | | 4.0 | | |
| Learning profile | general academic profile | Assessment form | | | assessment | | |
| Conducting unit | Department of Economic Analysis and Finance -> Faculty of Management and Economics | | | | | | |
| Name and surname of lecturer (lecturers) | Subject supervisor | | dr inż. Marcin Potrykus | | | | |
| | Teachers | | dr inż. Marcin Potrykus | | | | |
| Lesson types and methods of instruction | Lesson type | Lecture | Tutorial | Laboratory | Project | Seminar | SUM |
| | Number of study hours | 0.0 | 0.0 | 30.0 | 0.0 | 0.0 | 30 |
| | 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 | 30 | | 2.0 | | 68.0 | 100 |
| Subject objectives | Acquisition of knowledge and skills in the design of investment strategies with the use of selected tools. | | | | | | |
| Learning outcomes | Course outcome | | Subject outcome | | Method of verification | | |
| | [K6_U12] has basic skills of using analytical tools in interpreting financial processes. | | Construct an optimal investment portfolio by Markowitz theory. Assesses the effectiveness of investments on the basis of the Beta coefficient and Alpha Jensen. Constructs a strategy based on the event analysis. | | [SU1] Assessment of task fulfilment | | |
| | [K6_W11] has knowledge of the role of man in social structures and the impact of their decisions on economic situation of business entities | | Recognizes methods of describing the risk and return on investments. Describes short selling mechanism. | | [SW1] Assessment of factual knowledge | | |
| Subject contents | <p>The basic and complex area of investment analysis.</p> <p>Risk and return on investment - measurement methods;</p> <p>Theory of building an investment portfolio;</p> <p>Investment efficiency measures;</p> <p>Event analysis and its application in constructing an investment strategy;</p> <p>Derivatives in shaping the investment strategy.</p> | | | | | | |
| Prerequisites and co-requisites | Corporate Finance | | | | | | |
| Assessment methods and criteria | Subject passing criteria | | Passing threshold | | Percentage of the final grade | | |
| | Mid-term tests during the semester | | 60.0% | | 100.0% | | |

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| Recommended reading | Basic literature | <p>Scott B. Smart, Lawrence J. Gitman, Michael D. Joehnk, Fundamentals of Investing, Essex 2014.</p> <p>Elton E.J., M.J. Gruber, S.J Brown, W.N. Goetzmann, Modern portfolio theory and investment analysis, 8th ed., Wiley 2010.</p> <p>Damodaran A., Investment Philosophies: Successful Strategies and the Investors Who Made Them Work, 2nd Edition, Wiley 2012.</p> |
| | Supplementary literature | <p>Miner R., High Probability Trading Strategies: Entry to Exit Tactics for the Forex, Futures, and Stock Markets, Wiley 2008.</p> <p>Kufel T., Ekonometria. Rozwiązywanie problemów z wykorzystaniem programu GRETL, PWN, Warszawa 2013.</p> <p>Luszniewicz A., Słaby T., Statystyka z pakietem komputerowym STATISTICA PL, C.H.Beck, Warszawa 2008.</p> <p>Sharpe W. 1992. Asset allocation: management style and performance measurement. Journal of Portfolio Management 18, 719 (Article).</p> <p>Agarwal V., N. Y. Naik. 2004. Risks and portfolio decisions involving hedge funds. Review of Financial Studies 17, 63-98 (Article).</p> |
| | eResources addresses | |
| Example issues/ example questions/ tasks being completed | <p>Construction of an optimal investment portfolio. Choosing an investment strategy based on the set of specific criteria.</p> | |
| Work placement | <p>Not applicable</p> | |