GDAŃSK UNIVERSITY OF TECHNOLOGY

Subject card

Subject name and code	Investment strategies, PG_00045379
Field of study	Data Engineering

Date of commencement of studies	October 2023	Academic year of realisation of subject	2026/2027
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 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_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
	[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

Subject contents	The basic and complex area of investment analysis. Risk and return on investment - measurement methods; Theory of building an investment portfolio; Investment efficiency measures; Event analysis and its application in constructing an investment strategy; Derivatives in shaping the investment strategy.
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%

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