## Course Syllabus

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|---|---|
| **Code - Course Title** | **FİN605 - Portfolio Management** |
| **Course Type** | II. SEMESTER |
| **Laboratory + Practice** | 3+0 |
| **ECTS** | **7.5** |
| **Language of Instruction** | Türkçe |
| **Course Type** | Required Courses |
| **Course Instructor(s)** | PROF. DR. GÜVEN SEVİL |

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| **Mode of Delivery** | The mode of delivery of this course is Face to face |
| **Prerequisites** | There is no prerequisite or co-requisite for this course. |
| **Courses Recomended** | There is no recommended optional programme component for this course. |
| **Work Placement** | N/A |

## Course Syllabus

| Weeks | Learning Outcomes | Topics | Teaching Methods |
|---|---|---|---|
| **Week - 1** | | The concept of a portfolio | |
| **Week - 2** | | Creating a portfolio | |
| **Week - 3** | | Number of securities in a portfolio | |
| **Week - 4** | | Approaches of portfolio management | |
| **Week - 5** | | Strategies of portfolio management | |
| **Week - 6** | | Return of an investment period | |
| **Week - 7** | | Expected return | |
| **Week - 8** | | Risk of a portfolio | |
| **Week - 9** | | Measuring the performance of a portfolio | |
| **Week - 10** | | Capital Asset Pricing Model | |
| **Week - 11** | | Arbitrage Pricing Model | |
| **Week - 12** | | Geometric approach in portfolio management | |
| **Week - 13** | | Index models | |
| **Week - 14** | | Portfolio Insurance | |

## Learning Outcomes

| # | Learning Outcome |
|---|---|
| 1 | is able to explain the concept of a portfolio |
| 2 | will be able to calculate risk and return of a portfolio |
| 3 | will be able to analyse the CAPM |
| 4 | will be able to analyse the APT |
| 5 | will be able to explain how to make portfolio insurance |

## Sustainable Development Goals

*No content has been provided.*

## Course Theme

*No content has been provided.*

## AKTS Workload

| Activity | Duration (Hour) | Count | Workload |
|---|---|---|---|
| Teorik Derse Katılım | 0 | 0 | 0 |
| Sınıf Dışı Çalışma (Ön Hazırlık & Pekiştirme Amaçlı) | 0 | 0 | 0 |
| Ödevler | 0 | 0 | 0 |
| Proje - Rapor - Sunum Hazırlama | 0 | 0 | 0 |
| Ara Sınav Hazırlığı (sınav süresi dahil) | 0 | 0 | 0 |
| Final Sınavı Hazırlığı (sınav süresi dahil) | 0 | 0 | 0 |
| Uygulama (Laboratuvar, Müzik/Enstrüman Uygulaması, Atölye/Saha Çalışması vb.) | 0 | 0 | 0 |
| Staj Uygulaması | 0 | 0 | 0 |
| | | **Calculated ECTS** | **0** |

## Assessment Method and Passing Requirements

*No content has been provided.*