



"الريادة والأبداع في الأعمال"

"Entrepreneurship and Innovation
in Business"



جامعة الزيتونة الأردنية
Al-Zaytoonah University of Jordan
كلية الأعمال
Faculty of Business

"عراقة وجودة"
"Tradition and Quality"

Detailed Course Description - Course Plan Development and Updating Procedures/ Banking and Finance Department	QF05/0408-3.0 E
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Faculty	Faculty of Business	Department	Banking and Finance Department
Course number	0503432	Course title	Portfolio Management
Number of credit hours	3	Pre-requisite/co- requisite	Investment Management

Brief course description

The course discusses portfolio management. It includes the study of the risk & return concepts, measurement of portfolio performance, analytical review of the capital asset pricing model. Arbitrage pricing model & option pricing model.

	Course goals and learning outcomes
Goal 1	Know the right way to build an efficient investment portfolio from the planning stage up to the review stage to buy and sell securities through the model.
Learning outcomes	1.1 Student knowledge of the concept of investment portfolio 2.1 Know the ways to build an efficient investment portfolio
Goal 2	Calculate return and risk
Learning outcomes	1.2 The student's ability to calculate return and risk in a mathematical way to reach a balance that achieves the highest possible profit with the lowest possible risk
Goal 3	Analysis of ideal portfolio theory.
Learning outcomes	1.3 that the student can analyze the theory of the portfolio by explaining the hypothesis of the marginal utility of return on investment by curves of both to reach the ideal portfolio.
Goal 4	Explain different models of investment risk forecasting
	1.4 The student learns to explain the different models of investment risk prediction statistically from the Sharpy-Simple model 2.4 Students' knowledge of the weighted pricing theory.
Goal 5	Stock and bond valuation.



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Learning outcomes	1.5 that the student can evaluate the shares and bonds through the study of indicators of global markets and know how to work to obtain information on the expected direction of the movement of stocks appropriate timing for buying or selling and the expected return on investment in shares and bonds.
Textbook	1- Modern Investment theory , robert.A.Haugen , 4th ed , 1997 , prentice hall
Supplementary references	1- إدارة المحافظ الاستثمارية الحديثة , غازي فلاح المومني , دار المناهج , 2002 , الطبعة الثانية

Course timeline				
Week	Number of hours	Course topics	Pages (textbook)	Notes
01	1 1 1	The concept of investment portfolio	4 - 2	Goal (1)
02	1 1 1	Portfolio Management	24 - 7	
03	1 1 1	Analysis of investments	34 - 24	
04	1 1 1	Return and risk	54 - 39	
05	1 1 1	Return and risk	54 - 39	
06	1 1 1	Utility and curves alike First Exam = 20%	82 - 68	
07	1 1 1	Utility and curves alike	82 - 68	
08	1 1 1	Utility and curves alike	82 - 68	
09	1 1 1	Investment portfolio models	321 - 315	



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10	1 1 1	Investment portfolio models	321 - 315	
11	1 1 1	Audit pricing model Second Exam = 20%	330 - 324	
12	1 1 1	Measuring the performance of investment portf olios	--	
13	1 1 1	Measuring the performance of investment portfolios	--	
14	1 1 1	Classification of portfolio manager performance	710 - 701	
15	1 1 1	Classification of portfolio manager performance	710 - 701	
16	1 1 1	Review Final exam = 50%	--	

Theoretical course evaluation methods and weight	Participation = 10% First exam 20% Second exam 20% Final exam 50%	Practical (clinical) course evaluation methods	Semester students' work = 50% (Reports, research, quizzes, etc.) Final exam = 50%
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Approved by head of department	Dr. Nawaf Gusin	Date of approval	
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Extra information (to be updated every semester by corresponding faculty member)

Name of teacher		Office Number	
Pho ne number (extension)		Email	@zug.edu.jo
Office hours			