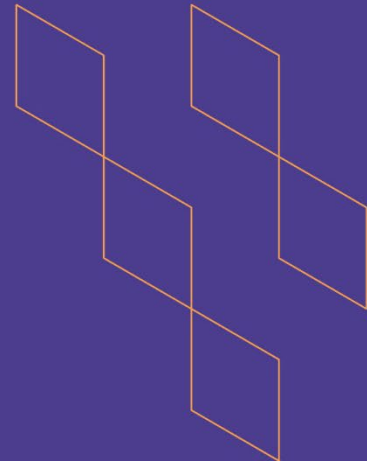




T-104
2022

Course Specification



Course Title: Portfolio Management
Course Code: FIN 434
Program: Bachelor of Science in Business Administration / Finance
Department: Accounting and Finance
College: College of Business and Tourism
Institution: University of Prince Mugrin (UPM)
Version: 2nd
Last Revision Date: August 14, 2023



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A. General information about the course:

Course Identification	
1. Credit hours:	3 credit hours
2. Course type	
a.	University <input type="checkbox"/> College <input type="checkbox"/> Department <input checked="" type="checkbox"/> Track <input type="checkbox"/> Others <input type="checkbox"/>
b.	Required <input checked="" type="checkbox"/> Elective <input type="checkbox"/>
3. Level/year at which this course is offered:	Level 8 / Year 4
4. Course General Description: This course examines portfolio management strategies based on financial theory and empirical evidence. It covers portfolio theory, bond portfolio management, asset allocation techniques, and alternative investments. Emphasis is placed on constructing and managing diversified portfolios while considering risk, return, and market dynamics.	
5. Pre-requirements for this course (if any): FIN 312 and FIN431	
6. Co- requirements for this course (if any): None	
7. Course Main Objective(s): At the end of this course, students should be able to:	
<ul style="list-style-type: none"> • Discuss the theoretical concepts on which each of the financial models is based. • Develop and implement practical financial modeling skills for the purpose of financial planning and decision-making. • Formulate solutions to many financial problems through pre-packaged computer-aided finance programs. • Evaluate the portfolio performance. • Apply multifactor analysis to assess and manage assets. 	

1. Teaching mode (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1.	Traditional classroom	45	100%
2.	E-learning		
3.	Hybrid <ul style="list-style-type: none"> • Traditional classroom • E-learning 		
4.	Distance learning		

2. Contact Hours (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	45





2.	Laboratory/Studio	
3.	Field	
4.	Tutorial	
5.	Others (specify) Study Assignment	
Total		45





B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods

Code	Course Learning Outcomes	Code of CLOs aligned with FIN program	Teaching Strategies	Assessment Methods
1.0	Knowledge and understanding			
1.1	Describe different asset classes, financial instruments, and main financial market players in portfolio management.	FIN PLO K1	<ul style="list-style-type: none"> List Reading material Concept map Summarize 	<ul style="list-style-type: none"> True and false Concept map Create a summary Multiple choice Quizzes
1.2	Explain the principles of modern portfolio theory and asset allocation strategies.	FIN PLO K3	<ul style="list-style-type: none"> Group Discussion Reading material Demonstrations Think-pair-share 	<ul style="list-style-type: none"> Matrix activity One-minute paper Provide example Short answers
2.0	Skills			
2.1	Evaluate bond and equity portfolios using asset management strategies.	FIN PLO S1	<ul style="list-style-type: none"> Calculate Problem-solving tasks Mind map Creating example 	<ul style="list-style-type: none"> Case study Short answers Problem-solving tasks Short answers
2.2	Analyze investment opportunities and construct portfolios using financial analysis tools.	FIN PLO S1	<ul style="list-style-type: none"> Compare and contrast Reading material Graph Review paper 	<ul style="list-style-type: none"> Analysis paper Review paper Provide examples Provide alternative solutions
2.3	Apply portfolio diversification techniques to balance risk and return effectively.	FIN PLO S1	<ul style="list-style-type: none"> Group discussion Pros and cons Review paper 	<ul style="list-style-type: none"> Presentation One-minute paper Discussions
2.4	Manage investment portfolios by utilizing online resources and tools to achieve financial goals.	FIN PLO S3	<ul style="list-style-type: none"> Group discussion Demonstrations 	<ul style="list-style-type: none"> Presentation Discussions
3.0	Values, Autonomy, and Responsibility			
3.1	Apply the concept of optimal portfolio in different aspects of professional and personal life matters	FIN PLO V3	<ul style="list-style-type: none"> Pros and cons list Critical reflection Group projects 	<ul style="list-style-type: none"> Provide alternative solution Self-evaluation Ability to follow procedures Feedback and peer evaluation

C. Course Content

No	List of Topics	Contact Hours
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1.	Introduction to Portfolio Management – Objectives, investment policies, and portfolio management process.	3
2.	Asset Allocation and Diversification – Strategic vs. tactical allocation, diversification principles.	6
3.	Portfolio Risk and Return Analysis – Portfolio construction and risk-return optimization.	6
4.	Fixed-Income Portfolio Strategies – Duration, immunization, and bond portfolio management.	3
5.	Equity Portfolio Management – Active vs. passive strategies, stock selection, and factor investing.	6
6.	Portfolio Performance Evaluation – Sharpe ratio, Treynor ratio, Jensen’s alpha, and benchmarking.	3
7.	Risk Management in Portfolio Construction – Hedging strategies, VaR (Value at Risk), and stress testing.	3
8.	Behavioral Biases in Portfolio Decisions – Psychological factors affecting portfolio choices.	3
9.	International Portfolio Diversification – Global investing, currency risk, and geopolitical factors.	6
10.	Portfolio Rebalancing and Optimization – Adjusting asset allocations to maintain investment objectives.	6
Total		45

D. Students Assessment Activities

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1.	Quizzes	4, 9	10%
2.	Assignment	2, 8, 11	15%
3.	Midterm	8	20%
4.	Project Report	12	10%
5.	Presentation	13	5%
4.	Final	16	40%
5.	Total		100%
6.			

*Assessment Activities (i.e., Written test, oral test, oral presentation, group project, essay, etc.)





E. Learning Resources and Facilities

1. References and Learning Resources

Essential References	<p>Brown, R., 2012. Analysis of investments & management of portfolios. University of Notre Dame , 2015 ISBN 9781473704794</p> <p>Weigand, R.A., 2014. <i>Applied Equity Analysis and Portfolio Management: Tools to Analyze and Manage Your Stock Portfolio</i>. John Wiley & Sons. http://library.lol/main/7782A0A7361D408735CF3C6E3AA6C491</p>
Supportive References	<p>Salo, A., Keisler, J. and Morton, A. eds., 2011. <i>Portfolio decision analysis: improved methods for resource allocation</i> (Vol. 162, pp. 3-4). New York: Springer. http://library.lol/main/F504AF00A8D32B5D8899B1344C504EC1</p> <p>Brigham, E.F. and Ehrhardt, M.C., 2013. <i>Financial Management: Theory & Practice (Book Only)</i>. Cengage Learning.</p>
Electronic Materials	<p>Bloomsburg Saudi Stock Exchange https://investing.com/ https://www.investopedia.com/ www.yahoofinance.com</p>
Other Learning Materials	Financial Calculator

2. Required Facilities and Equipment

Items	Resources
Facilities (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Regular classroom with whiteboard and projector. Lecture rooms with sufficient audio-visual facilities. Lecture theater for guest lecture or seminar.
Technology equipment (projector, smart board, software)	AV, Internet Connection, Online discussion forum, Projector, Smart Board, Learning Management System
Other equipment (depending on the nature of the specialty)	Online databases, Sufficient Qualified experts in finance, Library/resource center.

F. Assessment of Course Quality

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	<ul style="list-style-type: none"> Peer Review HoD visit 	<p>Direct Assessment:</p> <ul style="list-style-type: none"> Class observation





Assessment Areas/Issues	Assessor	Assessment Methods
	<ul style="list-style-type: none"> Students 	Indirect Assessment: <ul style="list-style-type: none"> Via course evaluation survey and from reflection on course report
Effectiveness of students' assessment	<ul style="list-style-type: none"> Instructor Faculty Students 	Direct Assessment: <ul style="list-style-type: none"> Peer reviews Indirect Assessment: <ul style="list-style-type: none"> Via course evaluation survey
Quality of learning resources	<ul style="list-style-type: none"> Students Instructor Admin 	Direct Assessment: <ul style="list-style-type: none"> Inventory check with the library Indirect Assessment: <ul style="list-style-type: none"> Via course evaluation survey
The extent to which CLOs have been achieved	<ul style="list-style-type: none"> Faculty Students 	Direct Assessment: <ul style="list-style-type: none"> Data collection from different assessment activities Indirect Assessment: <ul style="list-style-type: none"> Course evaluation survey
Other		

Assessor (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

Assessment Methods (Direct, Indirect)

G. Specification Approval Data

COUNCIL /COMMITTEE	ACCT & FIN DC
REFERENCE NO.	ACCT&FIN_DC_3_23-24
DATE	15 DEC 2023

