

## Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
G451	Portfolio Management	5	3	0	0	3	5

Prerequisites	G352
Admission Requirements	G352

Language of Instruction	English
Course Type	Elective
Course Level	Bachelor Degree
Objective	The aim of this course is to enable students to understand financial markets, institutions, and investment instruments, and to develop the ability to construct, manage, and evaluate investment portfolios. In addition to learning the fundamental theoretical models, students will examine different portfolio strategies and risk management practices, and develop an analytical and critical perspective in their investment decisions.
Content	1) Introduction to Portfolio Management 2) Financial Markets, Institutions, and Market Microstructure 3) Pricing Fundamentals: Risk and Return 4) Financial Instruments I: Bonds and Stocks 5) Financial Instruments II: Mutual Funds and ETFs 6) Midterm Exam 7) Portfolio Theory 8) Asset Pricing Models: CAPM and Multifactor Models 9) Portfolio Applications I: Passive vs. Active Investing, Asset Allocation 10) Portfolio Applications II: Factor Strategies, Empirical Evidence, and Anomalies 11) Portfolio Applications III: Technical Analysis, Market-Neutral Strategies, ESG Investing 12) Portfolio Performance Evaluation 13) Derivatives and Portfolio Risk Management 14) Student Presentations
References	- Bodie, Z., Kane, A., & Marcus, A. J. (2023). Investments, (13th ed.). McGraw Hill LLC. - Reilly, F. K., Brown, K. C., & Leeds, S. J. (2019). Investment Analysis and Portfolio Management, (11th ed.). Cengage Learning. - Bolak, M. (2001). Sermaye Piyasası, Menkul Kıymetler ve Portföy Analizi, 4.basım. Beta Basım.

## Theory Topics

Week	Weekly Contents
1	Introduction to Portfolio Management
2	Financial Markets, Institutions, and Market Microstructure
3	Pricing Fundamentals: Risk and Return
4	Financial Instruments I: Bonds and Stocks
5	Financial Instruments II: Mutual Funds and ETFs
6	Midterm Exam
7	Portfolio Theory
8	Asset Pricing Models: CAPM and Multifactor Models
9	Portfolio Applications I: Passive vs. Active Investing, Asset Allocation

Week	Weekly Contents
10	Portfolio Applications II: Factor Strategies, Empirical Evidence, and Anomalies
11	Portfolio Applications III: Technical Analysis, Market-Neutral Strategies, ESG Investing
12	Portfolio Performance Evaluation
13	Derivatives and Portfolio Risk Management
14	Student Presentations