The Hashemite University	
Faculty of Economics and Business Administrative	
Offering Department	Financial Economics
Module title / number	Portfolio- 1802012411
Teaching staff	
Office location	Third floor …..
Phone	0096253903333/ Ext:
E-mail	……… @hu.edu.jo
Office hours	--
Pre-requisite	1802012312
Course description	This course covers modern theories of investment and financial risk management . we start with portfolio management (in particular , mean- variance analysis) and assets pricing models (e.g. , CAPM and APT). we discuss the concept of arbitrage , market completeness , and the fundamental theorem of mathematical finance .subsequently , we turn to the models of the term structure of interest rates and derivative pricing . you will learn modern portfolio choice/ management terminology and concept.
Intended learning outcomes (ILOs) Upon the completion of this module , students should be able to achieve the following:	
1- knowledge and understanding	
	A1) understand concept of risk and return A2) understand basic calculation of some statistical concepts A3) understand portfolio concept A4) understand efficient hypothesis
2- Analytical and thinking skills	
	Students should have the ability to B1) combining individual securities in a portfolio B2) to find efficient variance set B3) understand CAPM and APT
Teaching and learning methods	
	- There will be 3 hours lectures per week. Although the lectures cover the vast majority of the module material, students must make use of the textbooks extensively especially the empirical cases presented in the book.
Assessment methods	
Students will be assessed based on the following:	

Exam	Day/Date	Time	Place	Weight
First exam				30%
Second Exam				30%
Class Activities	Every lecture			0%
Final Exam	To be assigned by the registrar office			40%

Academic Honesty	
	All the assignments and work submitted by the student should be his or her own. All actions of academic dishonesty including cheating, plagiarism or helping other students in such actions will be dealt with strictly according to the university regulations.

Main textbook(s) and additional readings	
	Required text book for the course is Robert A. HAUGEN. Modern investment theory 5 edition Bodie ,Kane and Marcus ,Essentials of investments Portfolio management theory and application eight edition. James L. Farrell ,Jr
Online Resources	
	1) Instructor website: …………………… 2) Hashemite University's Model e-learning system. Here you can find the power point slides presentation and others. You will need a username and password to be able to view the course materials. Username:110204411 Password: 110204411
Detailed lecture schedule	

	Week:	**Material:**	**Needed Duration**
	Week 1	Ch (1) . Farrell A: brief history of risk and return	3 hours
	Week 2	Ch (11) Ferrell: diversification & risky assets allocation	3 hours
	Week 3 - 4	Ch (12): Ferrell return ,risk ,and the security market line	6 hours
	Week 5 – 6	First Exam 8-3-2015	
	Week 7	Ch (4): haugen : some statistical concepts	6 hours
	Week 8 - 9	Ch (3) : haugen :combining individual securities into portfolio	6 hours
	Week 9 - 10		6 hours
	Week 10 - 11	Second Exam 12-4-2015	3 hours
	Week 12	Ch (5): haugen finding the efficient set	
	Week 13 - 14	Ch (13):Ferrell. performance evaluation	6 hours
	Week 14 - 15	Ch (13):Ferrell. performance evaluation	6 hours
	Week 15 - 16	Final exam	3 hours
	Week 16		
		Total Hours	48 Hours

Good Luck!