H8PA: Portfolio Analysis

Module Code:	H8PA
Long Title	Portfolio Analysis APPROVED
Title	Portfolio Analysis
Module Level:	LEVEL 8
EQF Level:	6
EHEA Level:	First Cycle
Credits:	5
Module Coordinator:	CORINA SHEERIN
Module Author:	CORINA SHEERIN
Departments:	School of Business
Specifications of the qualifications and experience required of staff	

Learning Outcomes	
On successful completion of this module the learner will be able to:	
#	**Learning Outcome Description**
LO1	Distinguish between the various asset types that make up a typica institutional and private investment portfolio, specifically, equity, bonds, cash and real estate and understand the advantages and disadvantages of each and demonstrate a broad understanding of Asset Allocation Techniques.
LO2	Demonstrate a critical awareness of the theoretical underpinnings of modern portfolio theory and analysis.
LO3	Compare, appraise and apply the Capital Asset Pricing model (CAPM) and Arbitrage Pricing Theory (APT) to modern financial problems.
LO4	Evaluate Investment Performance using risk-adjusted performance metrics,specifically, the approaches of Sharpe, Treynor and Jensen.
LO5	Demonstrate an understanding of Technical Analysis as applied to the evaluation of investment performance and as an aid to investment selection and trading.
LO6	Demonstrate an understanding of the theory of Financial Market Efficiency;
LO7	Evaluate the behavioural characteristics of individual and institutional investors and demonstrate the ability to evaluate the relevance of behavioural finance.

Dependencies	
Module Recommendations	
No recommendations listed	
Co-requisite Modules	
No Co-requisite modules listed	

Entry requirements	Programme entry requirements

H8PA: Portfolio Analysis

Module Content & Assessment

Indicative Content

Indicative Content:
Lecture1: Introduction to the Asset Spectrum and the Investment Markets Lecture2: Mathematical Foundations of Modern Portfolio Theory Lecture 3: The Efficient Frontier Lecture 4: The Capital Asset Pricing Model Lecture 5: Arbitrage Pricing Theory Lecture 6: Risk-adjusted Performance Evaluation Lecture 7: Technical Analysis Lecture 8: Asset Allocation Lecture 9: Efficient Market Hypotheses Lecture 10: Behavioural Finance Lecture 11: Special Topics in Portfolio Management Lecture 12: Review of module. (This serves as a revision session for the examination)

Assessment Breakdown	%
Coursework	40.00%
End of Module Assessment	60.00%

Assessments

Full Time

Coursework

Assessment Type:	Continuous Assessment	**% of total:**	40
Assessment Date:	n/a	**Outcome addressed:**	1,4,5,7
Non-Marked:	No		

Assessment Description:
This will take the form of group-based practical research assignment.

End of Module Assessment

Assessment Type:	Terminal Exam	**% of total:**	60
Assessment Date:	End-of-Semester	**Outcome addressed:**	1,2,3,4,5,6,7
Non-Marked:	No		

Assessment Description:
Final Examination.

No Workplace Assessment

Reassessment Requirement

Repeat examination
Reassessment of this module will consist of a repeat examination. It is possible that there will also be a requirement to be reassessed in a coursework element.

Reassessment Description
Candidates will attempt the repeat assessment for the module, if they do not successfully pass the module. Learners are required to attempt all assessments attaching to a module. For those modules where all learning outcomes are assessable with a final examination, the student does not have to re-sit failed individual CA components.

H8PA: Portfolio Analysis

Module Workload

Module Target Workload Hours 0 Hours

Workload: Full Time

Workload Type	Workload Description	Hours	Frequency	Average Weekly Learner Workload
Lecture	Classroom and demonstrations	2	Every Week	2.00
Lecturer Supervised Learning	Mentoring and small-group tutoring	1	Every Week	1.00
Directed Learning	Directed e-learning	3	Every Week	3.00
Independent Learning	Independent learning	8	Every Week	8.00
			Total Weekly Contact Hours	6.00

Workload: Part Time

Workload Type	Workload Description	Hours	Frequency	Average Weekly Learner Workload
Practical	No Description	2	Every Week	2.00
Lecture	No Description	2	Every Week	2.00
			Total Weekly Contact Hours	4.00

Workload: Full Time

Module Resources

Recommended Book Resources

Elton, Edwin. J., Gruber, E., Brown, M and W. Goetzmann. (2014), Modern Portfolio Theory and Investment Analysis, 9th. Wiley Publications.

Pilbeam, Keith. (2018), Finance and Financial Markets, 4th ed. Chapters 7, 8 and 10, Bloomsbury Academic.

Supplementary Book Resources

Reilly, F.K., and K. C. Brown. (2019), Investment Analysis and Portfolio Management, 11th. Cenage Learning.

Bodie, Z., Kane, A., and A. Marcus. (2021), Investments, 10th. McGraw Hill.

Nofsinger, J.R. (2017), Psychology of Investing, 6th. ed. Prentice Hall.

Malkiel, B.G. (2019), A Random Walk Down Wall Street: The Time-Tested Strategy for Successful Investing, 12th. ed. Norton and Co. Publishers.

Solnik, B., and D. McLeavey. (2014), Global Investments(International edition), 6th. Pearson.

Power, Thomas., Walsh, Stephen and O'Meara, Paul. (2009), Financial Management – An Irish Text, 3rd ed. Gill.

This module does not have any article/paper resources

Other Resources

[Website], Bloomberg, http://www.bloomberg.com.

[Website], Reuters, http://www.reuters.com.

[Website], The Financial Times, http://www.ft.com.

[Website], The Wall Street Journal http://www.wsj.com.

Discussion Note: