Course title	Portfolio Management
Course code	
Type of course	Compulsory
Level of course	MBA
Year of study	First (1st)
Semester	Second (2nd)
ECTS credits	
Name of lecturer(s)	Athanasios Tsagkanos, Lecturer
Aim of the course	Theaimofthecourseistopresentin students the theory and methods of portfolio management. Particular emphasis will be given in their application to real problems of evaluation and portfolio selection.
Learning outcomes	At the end of this course the student should be able to: 1. Understand the methods of portfolio management. 2. Evaluate the investment options according to the methods of portfolio management. 3. To apply the methods of portfolio management using EXCEL.
Competences	At the end of the course the student will have further developed the following skills/competences: 1. Optimal choice of investment proposals using the methods of portfolio management and EXCEL. 2. Reporting and presenting the results.
Prerequisites	Students should have at least basic knowledge of Statistics and Finance.
Course contents	1. Introduction to Portfolio Management 2. Risk and Uncertainty 3. Portfolio-Quantitative methods 4. Investment behavior-expected utility 5. Risk premium 6. Mean-Variance model 7. Differentiation

	8. Feasible and Effective frontier 9. Optimal portfolio 10. Risk free security in portfolio analysis 11. Capital Market Line-Separation Theorem. 12. Forms of portfolio management 13. Evaluation of Investment Performance
Recommended reading	1. Reilly K. F. and K. C. Brown (2009). Investment Analysis and Portfolio Management. Tenth Edition, SOUTH-WESTERN CENGAGE Learning. 2. Swensen D. F. (2009). Pioneering Portfolio Management. An uconventional approach to institutional investment. Fullyrevisitedandupdated. YaleUniversity.
Teaching and learning methods	Lectures – Tutorials – Laboratory sessions
Assessment and grading methods	The grade is calculated as the weighted average of the final written exam (70%) and an assignment (30%). Greek grading scale: 1 to 10. Minimum passing grade:5
Language of instruction	Greek.