

Module: Stock Exchange Market Analysis

Lecturer: dr Joanna Bukowska, Assistant Professor

Semester: Winter/Summer

Hours: 15

Type: Classes

Credit: Paper, presentation

ECTS: 6

1. The role of the stock exchange market in the secondary market
2. The main stock exchange markets in the world
3. Criteria, advantages and disadvantages of admittance to the stock exchange
4. Characteristics of financial instruments listed on the stock exchange
5. The risk on the stock exchange market
6. Portfolio analysis
 - a. Expected rate of return and risk of stocks
 - b. The Two Asset Portfolio
 - c. The Multiple Asset Portfolio
 - d. Markowitz Portfolio Theory
 - e. The Capital Asset Pricing Model
 - f. Arbitrage Pricing Theory
7. Fundamental analysis
 - a. The basics of fundamental analysis
 - b. Elements of fundamental analysis
 - c. Advantages and disadvantages of fundamental analysis
 - d. Financial Ratios of fundamental analysis
 - e. Valuation methods of fundamental analysis
8. Technical analysis
 - a. Underlying assumptions of technical analysis
 - b. Advantages and challenges of technical analysis
 - c. Technical trading rules and indicators