

**Subject card**

<b>Subject name and code</b>	Risk in the Bank, PG_00119158						
<b>Field of study</b>	International Economic Relations						
<b>Date of commencement of studies</b>	October 2023	<b>Academic year of realisation of subject</b>			2025/2026		
<b>Education level</b>	Bachelor's studies	<b>Subject group</b>			Obligatory subject group in the field of study		
<b>Mode of study</b>	full-time studies	<b>Mode of delivery</b>			at the university		
<b>Year of study</b>	3	<b>Language of instruction</b>			Polish		
<b>Semester of study</b>	6	<b>ECTS credits</b>			2.0		
<b>Learning profile</b>	academic	<b>Assessment form</b>			exam		
<b>Conducting unit</b>							
<b>Name and surname of lecturer (lecturers)</b>	<b>Subject supervisor</b>		dr Monika Szmelter				
	<b>Teachers</b>		dr Monika Szmelter				
<b>Lesson types</b>	<b>Lesson type</b>	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	<b>Number of study hours</b>	15.0	0.0	0.0	0.0	0.0	15
	E-learning hours included: 0.0						
<b>Learning activity and number of study hours</b>	<b>Learning activity</b>	Participation in didactic classes included in study plan		Participation in consultation hours		Self-study	SUM
	<b>Number of study hours</b>	15		0.0		0.0	15
<b>Subject objectives</b>	student has the knowledge about different form of risk in commercial bank						

Learning outcomes	Course outcome	Subject outcome	Method of verification
	[MSG3_W17] has an advanced knowledge of financial conditions related to conducting business activity, including the principles of accounting, financial analysis and international settlements	student has an advanced knowledge of financial conditions related to conducting commercial bank business activity	[SW4] test/exam - oral or written
	[MSG3_W02] has an advanced knowledge and understanding of the terminology of international economic relations and complementary disciplines	student has an advanced knowledge and understanding of the terminology of banking	[SW4] test/exam - oral or written
	[MSG3_K05] correctly identifies, diagnoses and solves dilemmas and various options of solutions related to the profession	student correctly identifies, diagnoses and solves dilemmas and various options of solutions related to the risk management in a commercial bank	[SK4] test/exam - oral or written
	[MSG3_K01] is ready to recognise the importance of knowledge in the field of economics in the process of identifying and solving economic problems and to consult experts in case of difficulties in solving them independently	student is ready to recognise the importance of knowledge in a banking in the process of identifying and solving banking problems and to consult experts in case of difficulties in solving them independently	[SK4] test/exam - oral or written
	[MSG3_U13] can prepare presentations and oral speeches on selected specific problems concerning international economic relations (in connection with the chosen speciality within International Economic Relations), using basic theoretical approaches, specialist terminology, principles of collecting data from various sources, their description and interpretation, and drawing conclusions based on scientific literature	student can prepare presentations and oral speeches in Polish on selected specific problems concerning banking, using basic theoretical approaches, specialist terminology, principles of collecting data from various sources, their description and interpretation, and drawing conclusions based on scientific literature	[SU4] test/exam - oral or written
[MSG3_U06] can identify selected risks related to international operations of enterprises and assess their consequences correctly	student can identify selected risks related to commercial bank activity and assess their consequences correctly	[SU4] test/exam - oral or written	
Subject contents	<p>1. Banking risk: definition and forms; classification; causes of banking risk; banking risk management - steps.</p> <p>2. Systemic banking risk: domino effect; banking crisis.</p> <p>3. Liquidity risk: definition of liquidity, definition of liquidity risk in bank; liquidity risk management in commercial bank; LCR&amp; NFSR; run on bank.</p> <p>4. Interest rate risk: measurement; interest rate risk management in commercial bank, interest rate derivatives.</p>		
Prerequisites and co-requisites	basic knowledge relating to commercial banks and current informations from international economy		
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade
	quiz	51.0%	100.0%

Recommended reading	Basic literature	<p>E. Gostomski, Bankowość międzynarodowa, wyd. UG, Gdańsk 2011.</p> <p>J. Krasnodomska, Zarządzanie ryzykiem operacyjnym w bankach, PWE, Warszawa 2008.</p> <p>P. Matkowski, Zarządzanie ryzykiem operacyjnym, Oficyna Ekonomiczna, Kraków 2006.</p> <p>Bankowość: Podręcznik akademicki, pod red. W. L. Jaworskiego oraz Z. Zawadzkiej, Poltext, Warszawa 2002.</p> <p>D. Gatarek, R. Maksymiuk, M. Krysiak, Ł. Witkowski, Nowoczesne metody zarządzania ryzykiem finansowym, Warszawa 2001.</p>
	Supplementary literature	<p>A. Saunders, Metody pomiaru ryzyka, ABC, Kraków 2001.</p> <p>M. Iwanicz-Drozdowska, A. Nowak, Ryzyko bankowe, Szkoła Główna Handlowa, Warszawa 2003.</p> <p>Ch. Matten, Zarządzanie kapitałem bankowym, Dom Wydawniczy ABC, Kraków 2000.</p> <p>P. Best, Wartość narażona na ryzyko, Dom Wydawniczy ABC, Kraków 2000.</p> <p>I. Sobol, Rozwój bankowości islamskiej. Uwarunkowania, problemy, perspektywy, wyd. UG, Gdańsk 2019.</p>
	eResources addresses	
Example issues/ example questions/ tasks being completed	Question: what are key factors of banking system liquidity?	
Work placement	Not applicable	

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