

Subject card

Subject name and code	Risk in the Bank, PG_00119159						
Field of study	International Economic Relations						
Date of commencement of studies	October 2024	Academic year of realisation of subject			2026/2027		
Education level	undergraduate studies	Subject group			Obligatory subject group in the field of study		
Mode of study	full-time studies	Mode of delivery			at the university		
Year of study	3	Language of instruction			Polish		
Semester of study	6	ECTS credits			2.0		
Learning profile	academic	Assessment form					
Conducting unit	Zakład Międzynarodowych Rynków Finansowych -> Katedra Biznesu Międzynarodowego -> Faculty of Economics						
Name and surname of lecturer (lecturers)	Subject supervisor		dr Monika Szmelter				
	Teachers		dr Monika Szmelter				
Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	0.0	15.0	0.0	0.0	0.0	15
	E-learning hours included: 0.0						
Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan		Participation in consultation hours		Self-study	SUM
	Number of study hours	15		0.0		0.0	15
Subject objectives	student, who is prepared to analyze 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 activity	[SW2] presentation/project/paper/report
	[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 risk, using basic theoretical approaches, specialist terminology, principles of collecting data from various sources, their description and interpretation, and drawing conclusions based on scientific literature	[SU2] presentation/project/paper/report
	[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	[SU2] presentation/project/paper/report
	[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	[SK2] presentation/project/paper/report
	[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	[SK2] presentation/project/paper/report
[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	[SW2] presentation/project/paper/report	
Subject contents	<p>1. Banking risk: definition and forms; classification; causes of banking risk; banking risk management - steps (discussion&exercices).</p> <p>2. Systemic banking risk: domino effect; banking crisis (discussion&exercices).</p> <p>3. Liquidity risk: definition of liquidity, definition of liquidity risk in bank; liquidity risk management in commercial bank; LCR& NFRS; run on bank (discussion&exercices).</p> <p>4. Interest rate risk: measurement; interest rate risk management in commercial bank, interest rate derivatives (discussion&exercices).</p> <p>5. Case studies - banking risk in different forms.</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
	presentation - student's analyze of selected bank with problems	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	Adresy na platformie eNauczanie:
Example issues/ example questions/ tasks being completed	case study - Barings Bank, Częstochowa Bank	
Work placement	Not applicable	

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