

Subject card

Subject name and code	Risk in the Bank, PG_00172377						
Field of study	International Economic Relations						
Date of commencement of studies	October 2025		Academic year of realisation of subject			2027/2028	
Education level	Bachelor's 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	Division of International Financial Markets -> Department of International Business -> Faculty of Economics -> Rector						
Name and surname of lecturer (lecturers)	Subject supervisor		dr Monika Szmelter				
	Teachers						
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		5.0		30.0	50
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_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_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
	[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_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
Subject contents	[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
	1. Banking risk: definition and forms; classification; causes of banking risk; banking risk management - steps (discussion&exercices).		
	2. Systemic banking risk: domino effect; banking crisis (discussion&exercices).		
	3. Liquidity risk: definition of liquidity, definition of liquidity risk in bank; liquidity risk management in commercial bank; LCR& NFR; run on bank (discussion&exercices).		
	4. Interest rate risk: measurement; interest rate risk management in commercial bank, interest rate derivatives (discussion&exercices).		
	5. Case studies - banking risk in different forms.		
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 the bank with problems (selected with the lecturer during office hours)	51.0%	100.0%

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

Document generated electronically. Does not require a seal or signature.