



Subject card

Subject name and code	Risk Management, PG_00049635						
Field of study	Economic Analytics						
Date of commencement of studies	October 2021	Academic year of realisation of subject			2023/2024		
Education level	first-cycle studies	Subject group			Optional subject group Subject group related to scientific research in the field of study		
Mode of study	Part-time studies	Mode of delivery			at the university		
Year of study	3	Language of instruction			Polish		
Semester of study	5	ECTS credits			4.0		
Learning profile	general academic profile	Assessment form			assessment		
Conducting unit	Department of Economic Analysis and Finance -> Faculty of Management and Economics						
Name and surname of lecturer (lecturers)	Subject supervisor	dr hab. Błażej Prusak					
	Teachers	dr hab. Błażej Prusak					
Lesson types and methods of instruction	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	0.0	16.0	0.0	0.0	0.0	16
	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	16	10.0		74.0	100	
Subject objectives	Gaining knowledge of risk management methodology and methods of risk calculation.						
Learning outcomes	Course outcome		Subject outcome		Method of verification		
	[K6_U08] Has the ability to use mathematical and IT tools to analyse economic phenomena and make decisions by economic entities.		Student is able to select suitable instruments of protection against currency, interest rate and weather risks.		[SU4] Assessment of ability to use methods and tools		
	[K6_W09] Knows the ways and tools of acquiring and collecting data, including IT data, used in the analysis and explanation of socio-economic phenomena and processes.		Student is able to define "risk" and to determine the basic risk types in enterprise.		[SW1] Assessment of factual knowledge		
Subject contents	Introduction to the risk management. Risk map. Risk Score. Risk measures: statistical measures, Value at Risk. Currency risk management (forwards, futures, options). Interest rate risk management (FRA, swaps, options). Weather risk management.						
Prerequisites and co-requisites	Financial management.						
Assessment methods and criteria	Subject passing criteria		Passing threshold		Percentage of the final grade		
	Colloquium		60.0%		100.0%		

Recommended reading	Basic literature	1. Benett D.: Ryzyko walutowe. Dom Wydawniczy ABC, Kraków 2000. 2. (red.) Jajuga K.: Zarządzanie ryzykiem. PWN, Warszawa 2007. 3. Kaczmarek T.T.: Ryzyko i zarządzanie ryzykiem. Difin, Warszawa 2005. 4. Kalinowski M.: Zarządzanie ryzykiem stopy procentowej w przedsiębiorstwie. CeDeWu, Warszawa 2009. 5. Kalinowski M.: Zarządzanie ryzykiem walutowym w przedsiębiorstwie. CeDeWu, Warszawa 2007. 6. Karkowski P.: Toksyczne opcje. Od zaufania do bankructwa. GreenCapital.pl, Warszawa 2009. 7. Maliszewski J.: Zarządzanie ryzykiem kursu walutowego w przedsiębiorstwie, Wydawnictwo Linia, Warszawa 2013. 8. Preś J.: Zarządzanie ryzykiem pogodowym. Cedewu, Warszawa 2007. 9. Rudnicki R: (RMC), Konstruowanie mapy ryzyka, http://www.rudnicki.com.pl/pub/RM_05.pdf . 10. Woźniak, J., Wereda, W. (red.), Mapa ryzyka w zarządzaniu organizacją, CeDeWu, Warszawa 2018 (rozdziały 5 i 6). 11. Tarczyński W., Mojsiewicz M.: Zarządzanie ryzykiem. PWE, Warszawa 2001.
	Supplementary literature	1. Best P. Wartość narażona na ryzyko. Dom Wydawniczy ABC, Kraków 2000. 2. Błachowski, D., Ryzyko pogodowe i pogodowe instrumenty pochodne w przedsiębiorstwie energetycznym, Zeszyty Naukowe Uniwersytetu Szczecińskiego, Finanse, Rynki Finansowe, Ubezpieczenia, nr 640 (38), 2011, s. 639-648, http://wneiz.pl/nauka_wneiz/frfu/38-2011/FRFU-38-639.pdf (23.08.2023). 3. Sopoćko A.: Rynkowe instrumenty finansowe. Wydawnictwo Wyższej Szkoły Przedsiębiorczości i Zarządzania im. Leona Koźmińskiego, Warszawa 2003, s. 188-218.
	eResources addresses	Adresy na platformie eNauczanie: Zarządzanie ryzykiem- nstac. 2023/2024 - Moodle ID: 31867 https://enauczanie.pg.edu.pl/moodle/course/view.php?id=31867
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	

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