



Subject card

Subject name and code	Risk in the enterprise, PG_00037846						
Field of study	Economics						
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	Full-time studies	Mode of delivery			at the university		
Year of study	3	Language of instruction			Polish		
Semester of study	5	ECTS credits			3.0		
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	15.0	15.0	0.0	0.0	0.0	30
	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	30	5.0		40.0		75
Subject objectives	Acquiring the ability to identify and measure individual types of risk, as well as familiarizing with the methods of securing against selected types of risk.						
Learning outcomes	Course outcome	Subject outcome			Method of verification		
	[K6_W07] has the knowledge of basic quantitative and qualitative methods used in economic sciences	The student is able to use the basic measures and methods (eg VaR, standard deviation, semi-standard deviation, risk map) to measure the risk in the enterprise.			[SW1] Assessment of factual knowledge		
	[K6_U05] can diagnose and forecast economic processes and phenomena with the use of methods and tools appropriate for economic sciences	The student is able to apply appropriate methods to secure against selected types of risks.			[SU1] Assessment of task fulfilment [SU4] Assessment of ability to use methods and tools		
	[K6_U07] can identify factors to be taken into account in micro and macroeconomic decision-making	The student identifies various types of risk in selected types of enterprises.			[SU5] Assessment of ability to present the results of task		
	[K6_U15] can improve oneself through the systematic acquisition of knowledge and skills	The student is able to find and select appropriate methods in the risk management process in the enterprise.			[SU1] Assessment of task fulfilment		
Subject contents	Introduction to the risk management. Risk map. Risk measures: statistical measures, Value at Risk. Currency risk management (forwards, futures, options, CFD). Interest rate risk management (FRA, swaps, options). CDS. 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. Prusak B.: Swapy odmowy zapłaty, Finanse, http://www.e-finanse.com/artykuly/110.pdf , 2009. 10. Rudnicki R: (RMC), Konstruowanie mapy ryzyka, http://www.rudnicki.com.pl/pub/RM_05.pdf . 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. Sopoćko A.: Rynkowe instrumenty finansowe. Wydawnictwo Wyższej Szkoły przedsiębiorczości i Zarządzania im. Leona Koźmińskiego, Warszawa 2003, s. 188-218. 2. Jajuga K. (red.), Zarządzanie ryzykiem, PWN, wydanie II, Warszawa 2019
	eResources addresses	Adresy na platformie eNauczanie: Ryzyko w przedsiębiorstwie - 2023/2024 - stac. - Moodle ID: 31853 https://enauczanie.pg.edu.pl/moodle/course/view.php?id=31853
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	