



## Subject card

Subject name and code	RISK MANAGEMENT, PG_00066536						
Field of study	Economic Analytics						
Date of commencement of studies	October 2024	Academic year of realisation of subject			2025/2026		
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	2	Language of instruction			Polish		
Semester of study	4	ECTS credits			4.0		
Learning profile	general academic profile	Assessment form			assessment		
Conducting unit	Department of Finance -> Faculty of Management and Economics						
Name and surname of lecturer (lecturers)	Subject supervisor	dr hab. Błażej Prusak					
	Teachers						
Lesson types and methods of instruction	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	8.0	16.0	0.0	0.0	0.0	24
	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	24	5.0		71.0		100
Subject objectives	Gaining knowledge of risk management methodology and methods of risk calculation.						
Learning outcomes	Course outcome	Subject outcome			Method of verification		
	[K6_W03] Knows reliable sources of information and uses advanced knowledge to explain fundamental dilemmas of the modern economy.	The student is familiar with the different types of risks that can affect the business. He/she has knowledge of methods of hedging against these risks.			[SW1] Assessment of factual knowledge		
	[K6_U06] Acquires new specialized knowledge related to the field of economic analytics by planning a personal lifelong learning strategy	The student acquires knowledge of enterprise risk management, including, inter alia, measures of calculation and methods of calculating enterprise risk and, on the basis of risk measurement, is able to implement appropriate measures to limit the negative effects of risks.			[SU4] Assessment of ability to use methods and tools		
Subject contents	Introduction to the risk management. Register and risk map. Risk Score. Risk measures: statistical measures, Value at Risk. Currency risk management (forwards, futures, options, swaps). Interest rate risk management (FRA, swaps, options). Weather risk management.						
Prerequisites and co-requisites	Financial management or corporate finance.						
Assessment methods and criteria	Subject passing criteria	Passing threshold			Percentage of the final grade		
	Colloquium	50.0%			100.0%		

Recommended reading	Basic literature	1. Benett D.: Ryzyko walutowe. Dom Wydawniczy ABC, Kraków 2000. 2. Błach, J., Wieczorek-Kosmała, M. (2014): Catastrophe Bonds as Innovative Tools of Corporate Financial Management Application and Limitations, <a href="https://www.ue.katowice.pl/fileadmin/user_upload/WFiU/katedry/kat-fin-przeds-i-ubezp-gosp/Publikacja_Cat_bonds.pdf">https://www.ue.katowice.pl/fileadmin/user_upload/WFiU/katedry/kat-fin-przeds-i-ubezp-gosp/Publikacja_Cat_bonds.pdf</a> (19.09.2024). 3. (red.) Jajuga K.: Zarządzanie ryzykiem. PWN, Warszawa 2007. 4. Kaczmarek T.T.: Ryzyko i zarządzanie ryzykiem. Difin, Warszawa 2005. 5. Kalinowski M.: Zarządzanie ryzykiem stopy procentowej w przedsiębiorstwie. CeDeWu, Warszawa 2009. 6. Kalinowski M.: Zarządzanie ryzykiem walutowym w przedsiębiorstwie. CeDeWu, Warszawa 2007. 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, <a href="http://www.rudnicki.com.pl/pub/RM_05.pdf">http://www.rudnicki.com.pl/pub/RM_05.pdf</a> . 10. Tarczyński W., Mojsiewicz M.: Zarządzanie ryzykiem. PWE, Warszawa 2001. 11. Woźniak, J., Wereda, W. (red.): Mapa ryzyka w zarządzaniu organizacją, CeDeWu, Warszawa 2018 (rozdziały 5 i 6).
	Supplementary literature	Matei, M., Voica, C. (2011), THE TEMPERATURE-BASED DERIVATIVES CONTRACTS NEW PRODUCTS OF WEATHER RISK INDUSTRY, <a href="http://www.annals.seap.usv.ro/index.php/annals/article/viewFile/378/387">http://www.annals.seap.usv.ro/index.php/annals/article/viewFile/378/387</a> .
	eResources addresses	Adresy na platformie eNauczanie:
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	

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