GDAŃSK UNIVERSITY OF TECHNOLOGY

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 (on-line)	Mode of delivery	blended-learning
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: 12.0						

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-Kosmala, M. (2014): Catastrohpe Bonds as Innovative Tools of Corporate Financial Management Application and Limitations, https://www.ue.katowice.pl/fileadmin/user_upload/WFiU/katedry/kat-fin-przeds-i-ubezp-gosp/Publikacja_Cat_bonds.pdf (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, http://www.rudnicki.com.pl/pub/RM_05.pdf. 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 CONTRACTSNEW PRODUCTS OF WEATHER RISK INDUSTRY, http://www.annals.seap.usv.ro/index.php/annals/article/viewFile/378/387.
	eResources addresses	Adresy na platformie eNauczanie: ZARZĄDZANIE RYZYKIEM W PRZEDSIĘBIORSTWIE - 2024/2025 - nstac. - Moodle ID: 42886 https://enauczanie.pg.edu.pl/moodle/course/view.php?id=42886
Example issues/ example questions/ tasks being completed		
Work placement	Not applicable	

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