

STUDY MODULE DESCRIPTION FORM		
Name of the module/subject Basis of banking safety		Code 1011101241011107796
Field of study Safety Engineering - Full-time studies - First-	Profile of study (general academic, practical) (brak)	Year /Semester 2 / 4
Elective path/specialty -	Subject offered in: Polish	Course (compulsory, elective) elective
Cycle of study: First-cycle studies	Form of study (full-time, part-time) full-time	
No. of hours Lecture: 15 Classes: 30 Laboratory: - Project/seminars: -		No. of credits 2
Status of the course in the study program (Basic, major, other) (brak)		(university-wide, from another field) (brak)
Education areas and fields of science and art social sciences Economics		ECTS distribution (number and %) 2 100% 2 100%
Responsible for subject / lecturer: dr Przemysław Bartkiewicz email: przemyslaw.bartkiewicz@put.poznan.pl tel. 61/6653391 Faculty of Engineering Management ul. Strzelecka 11 60-965 Poznań		Responsible for subject / lecturer: dr Przemysław Bartkiewicz email: przemyslaw.bartkiewicz@put.poznan.pl tel. 61/6653391 Faculty of Engineering Management ul. Strzelecka 11 60-965 Poznań
Prerequisites in terms of knowledge, skills and social competencies:		
1	Knowledge	1) Basic knowledge of economics. 2) Knowledge on enterprise security management services (In the non-financial sector). 3) Basic knowledge of probability (needed for the calculation of the degree of risk).
2	Skills	1) Ability of independent thinking, associating, concluding. 2) Ability of independent finding sources (e.g. legal regulations, prudent norms of managing different kinds of risk that occur in banks).
3	Social competencies	Ability to work in a team.
Assumptions and objectives of the course:		
1. Presentation of basic types of risk occurring in the activity of banks (credit risk, operational risk, liquidity risk, market risk - including the risk of interest rates and the foreign exchange risk).		
2. Presentation of methods of the operation and market credit risk management in banks		
3. Developing the ability of practical applying chosen methods of the risk management in banks		
Study outcomes and reference to the educational results for a field of study		
Knowledge:		
1. The student knows detailed relations being applicable in a risk management at banks - [K1A_W10]		
2. The student knows characteristic interpretations for bank risk management - [K1A_W11]		
3. The student knows contemporary trends in managing the bank risk - [K1A_W13]		
4. The student knows best practices of managing the bank risk - [K1A_W14]		
Skills:		
1. Student is able to form and solve engineer tasks and recognize their system and non-technical aspects, as well as social and technical, organizational and economic sides - [K1A_U10]		
2. Student know how to plan and realize experiments, including measurements and computer simulations, he is able to interpret obtained results and draw conclusions - [K1A_U08]		
Social competencies:		

1. Student is aware of the social role of a graduate of a technical university, especially he understands the necessity of forming and transmitting information and opinions concerning technical achievements and other aspects of an engineer's activity to the society, especially using mass media means; he makes attempts to transmit such information in away that can be commonly understandable - [K1A_K07]
2. Student is aware if the importance of the engineer activity and understands its non-engineer results, including its impact on the environment and the responsibility related with decisions he will make. - [K1A_K02]

Assessment methods of study outcomes

Forming assessment:

- a) in classes ? current evaluation of student's activity during classes and presentation of chosen subjects prepared by groups of students;
- b) during lectures ? basing on questions asked during the lecture, which refer to previous lectures on the subject.

Final assessment

- a) final test checking the total of knowledge on the subject obtained during classes and lectures.

Course description

- 1) Introduction: the essence and definition of the risk, its classification, measures of risk and different types of risk occurring in the bank sector.
- 2) The credit risk (individual and portfolio risk).
- 3) Liquidity risk differences in the maturity of assets and the maturity of liabilities, the gap of the liquidity).
- 4) Operational risk (connected with people's activity and with the technique, process and particularly related to the risk connected with errors in information management and with information systems).
- 5) Risk of the structure of balance.
- 6) Methods of management in particular types of the risk in banks.
- 7) Prudent norms concerning the risk in banks (domestic and international, including New Capital Agreement - Basel II).
- 8) Organizational aspects of the risk management at banks.
- 9) Comprehensive risk rating system and risk management at banks.

Basic bibliography:

1. Iwanicz-Drozdowska M. (red.) (2012): Zarządzanie ryzykiem bankowym, Wydawnictwo POLTEXT.
2. Iwanicz-Drozdowska M., Jaworski W.L. (2010): Bankowość. Zagadnienia podstawowe, Wydawnictwo
3. Jajuga K. (2009): Zarządzanie ryzykiem, Wydawnictwo Naukowe PWN.

Additional bibliography:

1. Matkowski P.(2006): Zarządzanie ryzykiem operacyjnym, Wolters Kluwer, Oficyna Ekonomiczna, Kraków.
2. Staniec I., Zawiła-Niedźwiecki J.(2008): Zarządzanie ryzykiem operacyjnym, Wydawnictwo C.H. Beck, Warszawa.

Result of average student's workload

Activity	Time (working hours)
1. Participation in classes requiring direct contact with the teacher.	45
2. Preparation of a presentation for classes (work in groups)	10
3. Open learning - preparation for classes.	20
4. Open learning - preparation for the final colloquium verifying the level of knowledge of the entire course of the subject.	25

Student's workload

Source of workload	hours	ECTS
Total workload	100	2
Contact hours	45	1
Practical activities	30	1