

| <b>STUDY MODULE DESCRIPTION FORM</b>  |  |  |
|---|--|--|
| Name of the module/subject<br><b>Operating and financial risk management</b>  |  | Code<br><b>1011105311011138336</b>   |
| Field of study<br><b>Engineering Management - Part-time studies -</b>   | Profile of study<br>(general academic, practical)<br><b>(brak)</b> | Year /Semester<br><b>1 / 1</b>   |
| Elective path/specialty<br><b>Communication Management in</b>   | Subject offered in:<br><b>Polish</b>                               | Course (compulsory, elective)<br><b>elective</b>   |
| Cycle of study:<br><b>Second-cycle studies</b>  | Form of study (full-time, part-time)<br><b>part-time</b>           |  |
| No. of hours<br>Lecture: <b>12</b> Classes: <b>-</b> Laboratory: <b>-</b> Project/seminars: <b>-</b>  |  | No. of credits<br><b>2</b>   |
| Status of the course in the study program (Basic, major, other)<br><b>(brak)</b>  |  | (university-wide, from another field)<br><b>(brak)</b>   |
| Education areas and fields of science and art<br><b>social sciences</b><br><b>Economics</b>   |  | ECTS distribution (number and %)<br><b>2 100%</b><br><b>2 100%</b>   |
| <b>Responsible for subject / lecturer:</b><br>dr hab. Marek Szczepański<br>email: marek.szczepanski@put.poznan.pl<br>tel. 665 33 90<br>Wydział Inżynierii Zarządzania<br>ul. Strzelecka 11 Poznań |  | <b>Responsible for subject / lecturer:</b><br>dr Tomasz Brzęczek<br>email: tomasz.brzeczek@put.poznan.pl<br>tel. 665 33 92<br>Wydział Inżynierii Zarządzania<br>ul. Strzelecka 11 Poznań |
| <b>Prerequisites in terms of knowledge, skills and social competencies:</b>   |  |  |
| 1   | <b>Knowledge</b>   | Basic knowledge of finance and enterprise management.  |
| 2   | <b>Skills</b>  | Acquaintance of basic economic, financial and statistical categories, so as money, price of money, interest rate, institutions of the financial market.                                  |
| 3   | <b>Social competencies</b>   | Awareness of meaning of the subject  |
| <b>Assumptions and objectives of the course:</b><br>Educating the ability of the identification, the measurement and the operating and financial risk management                                  |  |  |
| <b>Study outcomes and reference to the educational results for a field of study</b>   |  |  |
| <b>Knowledge:</b>   |  |  |
| 1. Student deeply knows methods and instruments for modeling information processes - [K2A_W08]  |  |  |
| 2. Student knows methods and instruments for shaping decisive processes - [K2A_W09]   |  |  |
| 3. Student has a wide knowledge about processes of changes in organizational structures and in the process of managing these changes - [K2A_W15]  |  |  |
| <b>Skills:</b>  |  |  |
| 1. Student knows how to interpret and explain correctly social, cultural, political, legal and economical phenomena and mutual relations between social phenomena - [K2A_U01]                     |  |  |
| <b>Social competencies:</b>   |  |  |
| 1. Student is aware of the responsibility for own work and he is ready to follow rules of the team work and taking responsibility for tasks realized within the group - [K2A_K02]                 |  |  |
| <b>Assessment methods of study outcomes</b>   |  |  |

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|---|-----------------------------|-------------|
| <p>Forming assessment:</p> <p>a) Classes: Current control of the level of knowledge verified in the discussion and questions asked during classes.</p> <p>b) Lecture: basing on questions asked during the lecture, which refer to previous lectures on the subject</p> <p>Final assessment</p> <p>Final test checking the total of knowledge on the subject obtained during classes and lectures. Required at least 60% of correct answers</p>   |                             |             |
| <b>Course description</b>   |                             |             |
| <p>Main types of risk in business activity. Operational risk: area in which it occurs, classification. Methods and instruments of operational risk management, measurements and limitations. Definition and classification of the financial risk. Detailed presentation of the main types of the financial risk (credit risk, currency risk, interest rate risk, liquidity risk, risk connected with improper use of derivatives). Portfolio analysis. Risk diversification for product portfolio and securities. Goods and financial forward transactions in the financial risk management. Evaluation of financial and goods options but the risk management. The insolvency risk and analysis models discriminatory of companies.</p>  |                             |             |
| <b>Basic bibliography:</b>  |                             |             |
| <p>1. Jajuga K.(red.), Zarządzanie ryzykiem, Wydawnictwo Naukowe PWN, Warszawa 2009.</p> <p>2. Staniec I., Zawila-Niedzwiedzki J. (red.), Zarządzanie ryzykiem operacyjnym, Wydawnictwo CH Beck, Warszawa 2008.</p> <p>3. Matkowski P., Zarządzanie ryzykiem operacyjnym, Wolters Kluwer, Kraków 2006.</p> <p>4. Tarantino A., Cernauskas D., Essentials of Risk Management and Finance, John Wiley&amp;#38;#38;#38;#38;#38; Sons, New Jersey, USA.</p> <p>5. Matkowski P., Zarządzanie ryzykiem operacyjnym, Wolters Kluwer Polska, Krakow 2006.</p> <p>6. Tarantino A., Cernauskas D., Essentials of Risk Management and Finance, John Wiley&amp;#38;#38;#38;#38;#38; Sons, New Jersey, USA.</p> <p>7. Matkowski P., Zarządzanie ryzykiem operacyjnym, Wolters Kluwer Polska, Krakow 2006.</p> <p>8. Zarządzanie ryzykiem operacyjnym, red. Staniec I., Zawila-Niedzwiedzki J.m Wydawnictwo C.H.Beck, Warszawa 2008.</p> <p>9. Zarządzanie ryzykiem, red. Jajuga K., Wydawnictwo Naukowe PWN, Warszawa 2009.</p> <p>10. Matkowski P., Zarządzanie ryzykiem operacyjnym, Oficyna wydawnicza Walters Kluwer, Kraków 2006.</p> |                             |             |
| <b>Additional bibliography:</b>   |                             |             |
| <p>1. Kaczmarek T.T., Zarządzanie ryzykiem w handlu międzynarodowym, Difin 2012.</p> <p>2. Krysiak Z., Ryzyko kredytowe a wartość firmy, Oficyna Wydawnicza Wolters Kluwer Polska, Warszawa 2006.</p> <p>3. Krysiak Z., Ryzyko kredytowe a wartość firmy, Oficyna Wydawnicza Wolters Kluwer Polska, Warszawa 2006.</p> <p>4. Kaczmarek T., Zarządzanie ryzykiem w handlu miedzynarodowym. Risk management in foreign trade, DIFIN, Warszawa 2012.</p> <p>5. Czarnecki L., Ryzyko w działalności bankowej. Nowe spojrzenie po krzysie, Studio Emka, Warszawa 2011.</p>   |                             |             |
| <b>Result of average student's workload</b>   |                             |             |
| <b>Activity</b>   | <b>Time (working hours)</b> |             |
| 1. Lecture  | 15                          |             |
| 2. Classes  | 15                          |             |
| 3. Consultations  | 5                           |             |
| 4. Preparation for classes  | 15                          |             |
| 5. Preparation for the final test (colloquium)  | 10                          |             |
| <b>Student's workload</b>   |                             |             |
| <b>Source of workload</b>   | <b>hours</b>                | <b>ECTS</b> |
| Total workload  | 60                          | 2           |
| Contact hours   | 35                          | 1           |
| Practical activities  | 15                          | 1           |