

Module: **Risk Management in Financial Institutions**

Lecturer: Dr. Anna Szelałowska

Semester: Winter/Summer

Hours: 15

Type: Lecture

Credit: Class test

ECTS: 6

1. Risk management in financial market
2. Types of risk
 - a. Active risk
 - b. Passive risk
3. Market risk
 - a. Analysis
 - b. Determinants
 - c. Methods
4. Credit risk
 - a. Analysis
 - b. Measure
 - c. Managing methods
5. Liquidity risk
 - a. Financial statements analysis
 - b. Risk models
 - c. Asset and liability management
6. Interest rate risk
 - a. Gap analysis
 - b. Simulation models
7. Currency risk
 - a. Types of currency risk
 - b. Components
 - c. Managing of currency risk
 - d. Tool for managing currency risk
8. Audit, controls and monitoring in financial institutions
9. Perspectives of financial institutions development