Uniwersytet Ekonomiczny w Katowicach

BANK MANAGEMENT

Syllabus

Basic information

Field of study
Finance and Accounting - Quantitative Asset and Risk Management (ARIMA)

Speciality
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Organizational unit
School of Undergraduate and Graduate Studies

Study level
graduate studies

Study form
full-time

Education profile
general academic

Didactic cycle
2024/25

Subject code
EKOARMS.M4KR.1349.24

Lecture languages
English

Mandatory
Obligatory

Block
Major courses

Department responsible for the subject
Department of Banking and Financial Markets

Subject related to scientific research
No

Subject shaping practical skills
No

Coordinator	Łukasz Szewczyk
Teacher	Łukasz Szewczyk

Period	**Form of teaching, number of hours and method of examination**	**Number of ECTS points**
Semester 3	• lecture: 30, Exam	5

Goals

Code	Goal
C1	familiarizing with the factors determining bank management, bank management methods, risks related to bank management and banks' social responsibility for the effects of their market activities

Recommended requirements

not applicable

Subject's learning outcomes

Code	Outcomes in terms of	Major learning outcomes for the subject	Examination methods
Knowledge:			
W1	Knows and understands to an in-depth extent the management methods of bank management and its evaluation methods.	ARM.M_W02	End-of-course assessment - group report, End-of-course assessment - individual presentation
Skills:			
U1	Is able to use the acquired, in-depth knowledge to analyze and evaluate the management methods selected by the bank and their effects.	ARM.M_U01	End-of-course assessment - group report, End-of-course assessment - individual presentation
U2	Is able to conduct a debate on methods of assessing bank management and its market situation.	ARM.M_U03	End-of-course assessment - group report, End-of-course assessment - individual presentation
U3	Is able to analyze source materials in English at the B2+ level, use them to prepare a report and present its results in English.	ARM.M_U04	End-of-course assessment - group report, End-of-course assessment - individual presentation
U4	Is able to work in a team on a project assessing bank management.	ARM.M_U05, ARM.M_U06	End-of-course assessment - group report, End-of-course assessment - individual presentation
Social competences:			
K1	Understands the interdisciplinary and complex nature of factors determining bank management and the resulting need to critically assess one's knowledge and the need to supplement it.	ARM.M_K01, ARM.M_K03	End-of-course assessment - group report, End-of-course assessment - individual presentation

Study content

No.	Course content	Subject's learning outcomes	Activities
1.	Determinants of bank management.	W1, U1, U2, U3, U4, K1	lecture

No.	Course content	Subject's learning outcomes	Activities
2.	Market environment and its impact on the functioning of the bank, including the legal and regulatory environment, social environment, technological changes and changes in the behavior of customers and other stakeholders.	W1, U1, U2, U3, U4, K1	lecture
3.	Management of bank resources, including management of bank capital, organization of bank operations, management of intangible resources.	W1, U1, U2, U3, U4, K1	lecture
4.	Risk in bank operations - types of risk, methods of measuring and managing banking risk, prudential regulations, organization of risk management in the bank.	W1, U1, U2, U3, U4, K1	lecture
5.	Principles of liquidity risk management and its measures. Cash flow modeling, liquidity stress testing and reporting. Asset liquidity.	W1, U1, U2, U3, U4, K1	lecture
6.	Contingency financing plans (CFP) as an instrument for managing the liquidity crisis.	W1, U1, U2, U3, U4, K1	lecture
7.	Bank financing models. Multi-currency exposures.	W1, U1, U2, U3, U4, K1	lecture
8.	Transfer pricing (FTC) in the bank.	W1, U1, U2, U3, U4, K1	lecture
9.	Bank's Corporate Social Responsibility (CSR).	W1, U1, U2, U3, U4, K1	lecture

Course advanced

Activities	Methods of conducting classes
lecture	Lecture using multimedia techniques, Working on a project

Activities	Examination method	Percentage
lecture	End-of-course assessment - group report	75%
lecture	End-of-course assessment - individual presentation	25%

Activities	Credit conditions
lecture	A written report containing an analysis of the management of the selected bank. Presentation of the analysis results and debate on the market situation of the analyzed bank.

Literature

Obligatory

1. Hull, J. (2006). Risk Management and Financial Institutions. Prentice Hall.
2. Funds Transfer Pricing (FTP): a Primer. Setting the Standard for Modern treasury. White Paper. Available on-line: https://www.finastra.com/sites/default/files/2019-03/market-insights_funds-transfer-pricing.pdf..
3. Wernz, J. (2020). Bank management and control: strategy, pricing, capital and risk management. Springer.

Optional

1. Koch,T. W., MacDonald S.S. (2009). Bank management. Cengage Learning.
2. Duttweiler, R (2009). Managing Liquidity in Banks, a top down approach. John Willey and Sons.
3. Szustak, G., Szewczyk, Ł. (2020). Public trust- a bank's non-financial capital, . Wyd. Argumenta Oeconomica Cracoviensia, no. 23. Available on-line: https://aoc.uek.krakow.pl/article/view/2060.

Calculation of ECTS points

Activity form	**Activity hours***
lecture	30
Preparation of the end-of-course assessment - individual project	45
Analysis and interpretation of source materials - statistic data	35
Preparation of end-of-course assessment - individual presentation	15
Student workload	**Hours** 125
Number of ECTS points	**ECTS** 5

* hour means 45 minutes

Major learning outcomes for the subject

Code	Content
ARM.M_K01	Jest gotów do krytycznej oceny własnej wiedzy oraz odbieranych treści z zakresu finansów i rachunkowości, poszerzonych o wymiar interdyscyplinarny i międzynarodowy.
ARM.M_K03	Jest gotów do wypełniania różnego typu zobowiązań społecznych, inicjowania działań na rzecz interesu publicznego w zakresie swojej pogłębionej wiedzy i umiejętności w obszarze finansów i rachunkowości.
ARM.M_U01	Potrafi wykorzystać nabytą, pogłębioną wiedzę do identyfikacji, krytycznej analizy i syntezy zjawisk oraz procesów gospodarczych, finansowych, prawnych, społecznych, w tym także w systemie rachunkowości, jak również potrafi formułować i rozwiązywać złożone i nietypowe problemy oraz innowacyjnie wykonywać zadania w nieprzewidywalnych warunkach w obszarze finansów i rachunkowości, poprzez dobór i właściwe zastosowanie metod i narzędzi, w tym nowoczesnych technik informacyjno-komunikacyjnych.
ARM.M_U03	Potrafi prowadzić debatę na tematy związane z problematyką finansów i rachunkowości.
ARM.M_U04	Potrafi posługiwać się językiem obcym na poziomie B2+ Europejskiego Systemu Opisu Kształcenia Językowego, w tym terminologią charakterystyczną dla dyscypliny ekonomia i finanse, a także dyscyplin uzupełniających.
ARM.M_U05	Potrafi kierować wyodrębnionymi pracami w ramach zespołów.
ARM.M_U06	Potrafi planować i organizować pracę zespołową, współpracować z innymi osobami oraz pełnić wiodącą rolę w zespołach.
ARM.M_W02	Zna i rozumie w pogłębionym stopniu metody stosowane w finansach i rachunkowości, w szczególności metody matematyczne i statystyczne, metody analizy i efektywnego przetwarzania danych finansowych, z wykorzystaniem nowoczesnych narzędzi informatycznych i rozwiązań sprawozdawczych.