

MAJOR EXAM CARD

Curriculum name	Economics and Finance - area of finance	
Major exam name	Risk in Finance	
Authors of the major exam card	dr hab. Ireneusz Dąbrowski, prof. SGH	
	dr hab. Piotr Mielus, prof. SGH	
Exam form	Written 120 min	Max 50 points
	oral	Max 50 points
Thematic scope of the exam		
1.	Uncertainty and risk. Theory of decision making under risk.	
2.	Types of financial risk and methods of its measurement.	
3.	Credit risk of financial instruments.	
4.	Market liquidity and financial liquidity.	
5.	Valuation and risk profile of financial instruments.	
6.	Optimal capital structure of a company.	
7.	Liquidity, capital and credit risk in a bank.	
8.	Market risk and hedging methods.	
Basic literature		
1.	Allen; Financial Risk Management; Wiley 2013	
2.	Hull; Risk Management and Financial Institutions, Wiley 2012	
3.	Fabozzi, Neave, Zhou; Financial Economics; Wiley 2012	
4.	LeRoy & Werner, Principles of Financial Economics, Cambridge 2014	
Supplementary literature		
1.	Skoglund, Chen; Financial Risk Management; Wiley 2015	
2.	Roncalli; Handbook of Financial Risk Management; CRC Press 2020	
3.	Dąbrowski; Economics of Finance, Warszawa; SGH 2015.	
4.	McAleer, Wong (Eds.); Risk Measures with Applications in Finance and Economics; MDPI 2019	
Name of the major subject related in terms of the curriculum with the major exam		
1.	Ekonomia finansowa (Financial Economics)	
2.	Finanse przedsiębiorstw (Corporate Finance)	