

SYLLABUS

University: Technical University of Košice			
Faculty: Faculty of Economics			
Department: Department of Banking and Investment			
Course Number: 35000170		Course Name: Management of banking operations	
Type, scope and method of learning activities:			
Course Type:			
Recommended scope of the course content (in hours):			
Full-time study (hours per week): -			
Part-time study (hours per semester):			
Study Method:			
Number of credits: 5			
Recommended semester of study: WT			
Recommended semester	Study programme	Study grade	Study Method
1.rok WT	Finance, Banking and Investment (FBI_Ing_D_sk)	Master	Attendance
2.rok WT	Finance, Banking and Investment (FBI_Ing_E_sk)	Master	Attendance
Level of study:			
Prerequisites:			
Course completion requirements:			
Assessment and completion of the course: Credit test and examination			
Continuous assessment: Student passes the continuous assessment and receives credits when he or she meets the requirement to obtain at least 16% out of 30%. During the semester, students can obtain a maximum of 30 points (30%). A maximum of 8 points (8%) can be obtained from the project aimed at risk analysis at the level of the commercial bank. A maximum of 22 points (22%) are set for two written exams aimed at examples of the risk assessment and mitigation methods and to determine a minimum capital requirement under applicable Basel agreements.			
Final assessment: Student passes the final assessment and passes the examination when he or she meets the requirement to obtain at least 36% out of 70%. The students finish the subject when completing their final evaluation once they obtain 36% of 70%. The final evaluation (max. 70%) takes the form of a written exam in which theoretical insights are tested through open and closed questions, emphasising the correctness of their interpretation and using them in practice.			
Overall assessment: Overall assessment is the sum of the assessments obtained by students in the assessment period. The overall result is determined in accordance with the internal regulations of the Technical University in Košice. (Study Regulations, the internal regulation principles of doctoral studies)			
Learning outcomes:			
The subject aims to teach students the theory of management of banking operations, emphasising their practical application and current events in an international context. Students will learn about interbank operations and the banks' operations towards non-bank customers. They obtain an overview of the risk management principles and methods (market, credit, operational, liquidity risk, non-balance sheet risks) to which banks are exposed to managing their operations and the methods for determining the minimum capital requirement under the Basel arrangements. Students use theoretical knowledge for preparing a project at the commercial bank's level analysing methods used to identify and eliminate risks. The analysis has the form of a project in the form of a presentation. The results are presented at seminars, creating the opportunity for a critical analysis of their results. An application and verification of theoretical knowledge mainly occur at seminars throughout the semester, using model examples based on data published by commercial banks.			
After the subject has been completed:			
- The students gain knowledge from the theory of the management of the banking operations and risk management methods and the possibility of using these methods to identify and eliminate each risk type. Students use their knowledge from mathematics, informatics and commercial and central banking.			
- Students gain knowledge of their work with the data and financial statements, the ability to use theoretical knowledge in dealing with model examples based on data published by commercial banks, and their ability to learn. They will use the project to check the commercial bank's knowledge. They are also enhancing skills in internal staff communication, collaboration, and skills to present and communicate the results of their findings. ICT skills are also increasing here.			
- Students can apply theoretical knowledge, are characterised by analytical thinking, communicate their results, and share their knowledge. The students can apply theoretical knowledge and recognise the banks' core operations and procedures carried out in the credit process after taking into account good moral attitudes.			
We employ classical education as well as alternative educational methods. Motivating methods are motivating interviews/talks, detecting the problem, exchanging views, constructive criticality, case studies, updating the education content, and students' self-assessments. Exposure and fixing methods are classic and interactive lectures, interpretation, repeating, training, written exam, and discussing experiences. Methods are focused on the acquisition, promotion and development of skills and competencies. The subject also requires methods of separate work for the student, for example, working with information resources and self-students of the relevant literature.			
Brief course content:			
1. L: Commercial banks, banking activities and services, classification of banking operations, traditional and modern banking, shadow banking			
S: Introduction to the management of banking operations			
2. L: Banking transactions vis-à-vis banking and non-bank customers			

S: Introduction to the banking operations
 3. L: International banking
 S: Interbank operations, reference interest rate reform and repos
 4. L: Banking regulation and supervision
 S: International banking operations and foreign exchange market
 5. L: Bank failures and banking crises
 S: Risks in the banking sector, capital adequacy and Basel agreements
 6. L: Risks and their management
 S: 1st credit exam
 7. L: Market risk management
 S: Foreign exchange risk in the context of a commercial bank
 8. L: Interest rate risk management
 S: Interest rate risk and its importance to a commercial bank
 9. L: Credit risk management
 S: Management of credit risk at a commercial bank
 10. L: Operational risk management
 S: Liquidity risk management and operational risk management
 11. L: Liquidity risk management. Off-balance sheet risk management
 S: 2nd credit exam
 12. L: Risks to financial stability - financial stability, instability, systemic risk
 S: Corporate governance in banks, regulation, supervision and resilience of the banking sector
 13. L: Macro-prudential policy - the financial cycle and its indicators, macroprudential policy, its objectives and instruments
 S: Concluding seminar

Recommended Reference Sources:

APOSTOLIK, R., DONOHUE, C., a WENT, P. (2009). Foundations of banking risk: an overview of banking, banking risks, and risk-based banking regulation.
 BESSIS, J.: Risk Management in Banking. John Wiley a Sons. 2010. ISBN: 978-0-470-01912-2.
 de HAAN, J. a kol.: Financial Markets and Institutions: A European Perspective. Cambridge.2020. ISBN 978-1-107-02594-3.
 KOCH, T., MacDONALD, S.: Bank Management. Thomson South-Western. 2010.
 MEJSTŘÍK, M. a kol.: Bankovnictví v teorii a praxi. Praha, 2014. ISBN 978-80-246-2870-7. (dostupné v eBooks UK TUKE)
 TATA, F. (2020). Corporate and Investment Banking: Preparing for a Career in Sales, Trading, and Research in Global Markets. Springer Nature.

Recommended optional program components:

Students can obtain additional points (5%) at the lectures for participating in voluntary activities to test the knowledge gained at selected lectures. These points from the lectures are added after completing the final evaluation and may be used to improve the overall score.

Languages required for the course completion:

Notes:

Course assessment:

Total number of students assessed: 1070

A	B	C	D	E	FX
14%	23%	25%	22%	8%	7%

Teacher:

doc. Ing. Kristína Kočíšová, PhD.

Last modified: 01.09.2022

Approved by: person(s) responsible for the study program