Course description form (syllabus form) – for 1st and 2nd cycle studies

**A. General data**

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| **Name of the field** | | **Content** |
| Course title | | **Financial data analysis** |
| Organizational unit: | | Faculty of Management |
| Organizational unit where the course is offered: | | Faculty of Management |
| Course ID | | 2600-IBPFDA |
| Erasmus code / ISCED | | **-------------** |
| Course groups | | International Business Program |
| Period when the course is offered | | Summer semester 2023/24 |
| Short description | | Types of financial data sources: public versus private  Econometric tools in financial data analysis  Application of econometric modelling in testing links between financial phenomena |
| Type of course: | | Obligatory |
| Full description | | 1/ Data sources in financial analysis: public (WB, IMF, BIS, ECB, etc.) versus private and hand-collected; Simple analysis of financial data with application of Global Financial Development Database: summary descriptive statistics, correlation matrix  2/ Analysis of links between efficiency – risks – competitition / market structure:  - dimensions of efficiency, risks and competition / market structure  - panel data modeling; the use of qualitative data in financial analysis – application of such data in econometric models, interaction terms analysis. |
| Prerequisites | Formal | - |
| Initial | Basic knowledge of microeconomis, macroeconomics and finance |
| Learning outcomes | |  |
| ECTS credit allocation (and other scores) | | 4 |
| Assessment methods and assessment criteria | | Projects:   1. Up to 3 small projects (up to 50 % of grade) in teams 2. One big project (50 % -70% of grade) in teams   Project includes: written report and/or presentation and discussion. |
| Examination | | - |
| Type of class | |  |
| Method of implementation of the subject | | Laboratory, econometric software application |
| Language | | English |
| Bibliography | | Global financial development database (available at the World Bank web page) and working papers related with it  <https://www.worldbank.org/en/publication/gfdr/data/global-financial-development-database>  <https://www.worldbank.org/en/publication/gfdr/data/financial-structure-database>’  Thorsten Beck, Aslı Demirgüç-Kunt, and Ross Levine, "[Financial Institutions and Markets across Countries and over Time: Data and Analysis](https://documents.worldbank.org/curated/en/2009/05/10682384/financial-institutions-markets-across-countries-over-time-data-analysis)", World Bank Policy Research Working Paper 4943, May 2009.  Martin Čihák, Aslı Demirgüç-Kunt, Erik Feyen, and Ross Levine, “[Benchmarking Financial Development around the World](https://documents.worldbank.org/curated/en/2012/08/16669897/benchmarking-financial-systems-around-world)”, World Bank Policy Research Working Paper 6175, August 2012.  Other materials, e.g. links to example regulatory standards, research papers (if necessary) shall be delivered during laboratories. |
| Internship as part of the course | | No |
| Coordinators | | **Prof. Małgorzata Olszak** |
| Group instructors | |  |
| Notes | |  |

**B. Detailed data**

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| **Name of the field** | **Content** |
| Group instructors: |  |
| Title | **Financial data analysis** |
| Type of class: |  |
| Learning outcomes defined for didactic method used during the course |  |
| Assessment methods and assessment criteria for didactic method used during the course |  |
| Examination for didactic method used during the course | Projects:   1. Up to 3 small projects (up to 50 % of grade) in teams 2. One big project (50 % -70% of grade) in teams   Project includes: written report and/or presentation and discussion. |
| Range of content |  |
| Didactic methods |  |
| Bibliography | Global financial development database (available at the World Bank web page) and working papers related with it  <https://www.worldbank.org/en/publication/gfdr/data/global-financial-development-database>  <https://www.worldbank.org/en/publication/gfdr/data/financial-structure-database>’  Thorsten Beck, Aslı Demirgüç-Kunt, and Ross Levine, "[Financial Institutions and Markets across Countries and over Time: Data and Analysis](https://documents.worldbank.org/curated/en/2009/05/10682384/financial-institutions-markets-across-countries-over-time-data-analysis)", World Bank Policy Research Working Paper 4943, May 2009.  Martin Čihák, Aslı Demirgüç-Kunt, Erik Feyen, and Ross Levine, “[Benchmarking Financial Development around the World](https://documents.worldbank.org/curated/en/2012/08/16669897/benchmarking-financial-systems-around-world)”, World Bank Policy Research Working Paper 6175, August 2012.  Other materials, e.g. links to example regulatory standards, research papers (if necessary) shall be delivered during laboratories. |
| Group limit |  |
| Time span |  |
| Location |  |