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 privateEconometric tools in financial data analysisApplication 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 matrix2/ 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 |   |