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 | | Advanced Financial Data Analysis |
| Organizational unit: | | Faculty of Management, |
| Organizational unit where the course is offered: | | University of Warsaw  Faculty of Management |
| Course ID | |  |
| Erasmus code / ISCED | |  |
| Course groups | |  |
| Period when the course is offered | |  |
| Short description | | During the classes, analyzes will be conducted using cross-sectional and time series data as well as panel data from publicly available financial databases. The analyzes will aim to conduct a comparative study of countries using the principal components method and panel regression methods.  Data will be used from, among others: from the Global Financial Development Database, the Financial Structure Database and the International Financial Statistics database. |
| Type of course: | | Classes to choose from |
| Full description | | Characteristics of the Global Financial Development Database, Financial Structure Database and the International Financial Statistics database.  Select countries/regions to analyze in teams  Selection of topics for analysis, including: profitability, efficiency, risk, cashless and electronic payments  Preliminary analysis of selected countries and regions  Selecting a group for comparison  Analysis using principal components - measuring the degree of development of the financial sector and the structure of the financial sector  Preliminary analysis of the sample (using descriptive statistics, correlation matrix) of panel data  Panel regression analysis  Analytical work will be carried out using publicly available free GRETL software |
| Prerequisites | Formal |  |
| Initial | It is worth completing courses in finance at first-cycle studies, macro- and microeconomics, accounting and quantitative methods |
| Learning outcomes | | K\_U01 – Student identifies determinants of phenomena covered by financial analysis, including entity-specific, industry-specific and macroeconomic factors  K\_U02 – The student interprets the results of data analysis (initial analysis) and advanced analysis in the light of the literature on the subject  K\_U03 – Student prepares an analysis and report on the analysis of financial data. This analysis is part of a team project. The results of the analysis are presented by the student orally (presentation) and in writing (analysis report)  K\_K01 -The student is critical of the obtained analysis results in the light of available research results |
| ECTS credit allocation (and other scores) | | 2 |
| Assessment methods and assessment criteria | | Projects: Up to 3 projects in teams  Project includes: written report and/or presentation and discussion.  The attendance is obligatory, attendance list is checked at every class  Activity during classes  Quality of project work – written team work, presentations and oral presentations. |
| Examination | | Assessment criteria based on the quality of project work (written work and presentation) |
| Type of class | |  |
| Sposób realizacji przedmiotu | |  |
| 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.  Choudry M. 2012 Introduction to banking. Wiley and Sons    Baltagi B.H., 2015. The Oxford Handbook of Panel Data. E Book accessibile in BUW  Greene, W.H., 2012. Econometric analysis. International Edition, Available in the library at the Faculty  JUSTIN DORAN; JANE BOURKE; ANN KIRBY. Introduction to Applied Econometrics Analysis Using Stata. Ireland: NuBooks, 2017.  Other materials, e.g. links to example regulatory standards, research papers (if necessary) shall be delivered during laboratories. |
| Internship as part of the course | |  |
| Coordinators | |  |
| Group instructors | | **Prof. Ucz. Dr hab. Małgorzata Olszak** |
| Notes | |  |

**B. Detailed data**

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| **Name of the field** | **Content** |
| Group instructors: | Małgorzata Olszak |
| Title | Prof. Ucz. Dr hab. |
| Type of class: |  |
| Learning outcomes defined for didactic method used during the course | K\_U01 – Student identifies determinants of phenomena covered by financial analysis, including entity-specific, industry-specific and macroeconomic factors  K\_U02 – The student interprets the results of data analysis (initial analysis) and advanced analysis in the light of the literature on the subject  K\_U03 – Student prepares an analysis and report on the analysis of financial data. This analysis is part of a team project. The results of the analysis are presented by the student orally (presentation) and in writing (analysis report)  K\_K01 -The student is critical of the obtained analysis results in the light of available research results |
| Assessment methods and assessment criteria for didactic method used during the course | Projects: Up to 3 projects in teams  Project includes: written report and/or presentation and discussion.  The attendance is obligatory, attendance list is checked at every class  Activity during classes  Quality of project work – written team work, presentations and oral presentations. |
| Examination for didactic method used during the course | Assessment criteria based on the quality of project work (written work and presentation) |
| Range of content | Characteristics of the Global Financial Development Database, Financial Structure Database and the International Financial Statistics database.  Select countries/regions to analyze in teams  Selection of topics for analysis, including: profitability, efficiency, risk, cashless and electronic payments  Preliminary analysis of selected countries and regions  Selecting a group for comparison  Analysis using principal components - measuring the degree of development of the financial sector and the structure of the financial sector  Preliminary analysis of the sample (using descriptive statistics, correlation matrix) of panel data  Panel regression analysis  Analytical work will be carried out using publicly available free GRETL software |
| Didactic methods | Laboratory, econometric software application |
| 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.  Choudry M. 2012 Introduction to banking. Wiley and Sons  Baltagi B.H., 2015. The Oxford Handbook of Panel Data. E Book accessibile in BUW  Greene, W.H., 2012. Econometric analysis. International Edition, Available in the library at the Faculty  JUSTIN DORAN; JANE BOURKE; ANN KIRBY. Introduction to Applied Econometrics Analysis Using Stata. Ireland: NuBooks, 2017.  Other materials, e.g. links to example regulatory standards, research papers (if necessary) shall be delivered during laboratories. |
| Group limit |  |
| Time span |  |
| Location |  |