



Year	2023/2024	
Course title	Effectiveness analysis in banks	
Course number	239881 - 0240	3 ECTS points
Lecturer	Krysiak Andrzej Sławomir, PhD	

A. Course objective

XXX

B. Abstract

The concept of effectiveness. Structure of bank assets and liabilities. Major financial indicators and their analysis. Effectiveness of interest rate and non interest rate related products. Methods of cost and profit margin analysis. Effectiveness versus risk (RAROC/RORAC measurement). Classification of risk in banking and its measurement. The concept and methods of value added measurement (EVA, SVA). Investment effectiveness and its measurement. The costs of effectiveness measurement. Modern methods of effectiveness evaluation (six-sigma, DEA). Practical aspects of effectiveness analysis. The role of controlling in banks.

C. Learning outcomes

Knowledge	<ul style="list-style-type: none">Student knows the role of effectiveness in banks.Student knows the methods of effectiveness measurementStudent has the knowledge of the costs and risks in banks
Skills	<ul style="list-style-type: none">Student has the ability to calculate the effectiveness using different methodsStudent has the ability to choose the right method of effectiveness analysisStudent has the ability to extend his knowledge in the future educationStudent has the ability to present his knowledge effectiveness evaluation
Social competencies	<ul style="list-style-type: none">Student is able to communicate with experts in the fieldStudent is able to make appropriate decisions in his professional life

D. Main issues

- 1 The concept of effectiveness
- 2 Structure of bank assets and liabilities.
- 3 Major financial indicators and their analysis
- 4 Effectiveness of interest rate related products
- 5 Effectiveness of non-interest related products
- 6 Methods of cost analysis
- 7 Profit margin analysis
- 8 Effectiveness versus risk (RAROC/RORAC measurement)
- 9 Classification of risk in banking and its measurement
- 10 The concept and methods of value added measurement (EVA, SVA)
- 11 Investment effectiveness and its measurement
- 12 The costs of effectiveness measurement
- 13 Modern methods of effectiveness evaluation (six-sigma, DEA)
- 14 Practical aspects of effectiveness analysis
- 15 The role of controlling in banks

E. Basic literature

S.H. Penman, Financial statement analysis and security valuation, McGraw-Hill, London, 2010; E. Kulinska-Sadłocha, Controlling w banku, PWN, Warszawa 2003; R. Piechota, Projektowanie rachunku kosztów działań, Difin, Warszawa 2005

F. Supplementary literature

B. Elliott, J. Elliot, Financial accounting and reporting, Harlow: Financial Times Prentice Hall 2012; M. Marcinkowska, Wartość banku - kreowanie i pomiar działalności banku, Wyd. Uniwersytetu Łódzkiego, Łódź 2003

G. Author's most important publications concerning the offered course

Andrzej KRYSIAK, Bank inwestycyjny na rynku papierów dłużnych.,W: red. Paweł NIEDZIÓŁKA, Bankowość inwestycyjna : inwestorzy, banki i firmy inwestycyjne na rynku finansowym.,2015; Andrzej KRYSIAK, Zintegrowany pomiar efektywności i ryzyka przy użyciu wskaźników RAROC i RORAC,W: red. . . , Zarządzanie portfelem kredytowym banku,2015; Andrzej KRYSIAK, Czynniki dochodowości kredytów,W: red. . . , Zarządzanie portfelem kredytowym banku,2015 Doświadczenie zawodowe lub doświadczenie dydaktyczne: Doświadczenie zawodowe lub doświadczenie dydaktyczne: Doświadczenie dydaktyczne w Szkole Głównej Handlowej od 2004 roku związane z prowadzeniem zajęć z wielu przedmiotów z zakresu finansów, bankowości, zarządzania ryzykiem bankowym oraz rynków finansowych.

H. Numbers of required prerequisites

not required

I. Course size and mode

	Full-time	Saturday-Sunday	Afternoon
Total:	30	14	-
Lecture	30	14	-

J. Final mark (assessment)

traditional examination (3 pytania)	50%
reports	50%

K. Foreign language requirements

English

L. Selection criteria

Order of applications

M. Methods applied

Lecture