SGH

Year	2024/2025
Course title	Effectiveness analysis in banks
Course number	239881 - 0240 — 3 ECTS points
Lecturer	Krysiak Andrzej Sławomir, PhD

A. Course objective

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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	Student knows the role of effectiveness in banks. Student knows the methods of effectiveness measurement Student has the knowledge of the costs and risks in banks
Skills	Student has the ability to calculate the effectiveness using different methods Student has the ability to choose the right method of effectiveness analysis Student has the ability to extend his knowledge in the future education Student has the ability to present his knowledge effectiveness evaluation
Social competencies	Student is able to communicate with experts in the field Student 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: Prowadzenie zajęć w Szkole Głównej Handlowej (od roku 2004) z przedmiotów finansowych ze szczególnym uwzględnieniem bankowości, zarządzania portfelem i ryzyka kredytowego.

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 requirments

English

L. Selection criteria

Order of applications

M. Methods applied

Lecture