

Non-Parametric Efficiency of Decision Making Units: An example of the U.S. banks

Friday, March 17, 3 - 4:30 pm @ Curry Student Center 333

Register here: Non-ParametricEfficiency.eventbrite.com

Non-Parametric Efficiency of Decision Making Units: An example of the U.S. banks

Dr. Milivoje Davidovic, Assistant Teaching Professor, Finance, DMSB
This presentation would use MATLAB to estimate the relative efficiency scores of financial institutes. The data of the leading U.S. commercial banks (a period of 2015-2021) will be utilized to evaluate their performance. The attendees will learn how to visualize the estimated scores taking into account financial leverage and size of banks. The major changes in the estimated scores during the pandemic crisis can also be found.

Applying Econometrics in MATLAB

Dr. Sophia Ma, Senior Engineer, MathWorks