PREDICTION OF BANKING SECTOR CONDITION

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Abstract

The aim of the paper has been to analyse the European banking sector credit ratings. At first it has been presented the literature review that analyses the mentioned topic. As a result it has been put the following hypothesis: The banking sector credit ratings are strictly connected with the country's notes. In the paper have been presented methodologies of the credit ratings agencies, that are used during the estimation of the banks' default risks. The analysis of the condition of the banking sector has been prepared by using notes that are given by Fitch and S&P for banks from the Eurozone and Central and Eastern Europe. There have been collected data from the World Bank and reports prepared by the mentioned agencies.

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