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A Multi-Attribute Utility Model for Performance Evaluation of Sustainable Banking

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Abstract : In this study, we develop a performance evaluation model based on a multi-attribute utility approach aiming at reaching the sustainable banking (SB) status. This model is built accounting for various banks' stakeholders in a win-win paradigm. In addition, it offers the opportunity for adopting a global measure of performance as an indication of a bank's sustainability degree. This measure is referred to as banking sustainability performance index (BSPI). This index may constitute a basis for ranking banks. Moreover, it may constitute a bridge between the assessment types of financial and extra-financial rating agencies. A real application is performed on three French banks.

Keywords : multi-attribute utility theory, performance, sustainable banking, financial rating
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