



**TEMATICA pentru examenul de
ADMITERE la DOCTORAT domeniul FINANTE
sesiunea 2023**

Chapter I. Microeconomics of Banking

- 1.1 The Lender-Borrower Relationship
- 1.2 Equilibrium in the Credit Market and Its Macroeconomic Implications
- 1.3 Risk Management in Banking
- 1.4 The Regulation of Banks
- 1.5 Individual Bank Runs
- 1.6 Systemic Risk

Book “Microeconomics of Banking” (Freixas and Rochet): cap. 4, 5, 7, 8, 9

Chapter II. Microeconomics of Banking

- 2.1 Determinants of Characteristics of Bank Relationships

Degryse, H. and Ongena, S. (2005), Distance, Lending Relationships, and Competition. *The Journal of Finance*, 60: 231-266.

- 2.2 The impact of Borders, Mergers, and Acquisitions

Berger, A. N., Udell, S. D., Goldberg, L. G., & White, L. J. (2004). The dynamics of market entry: The effects of mergers and acquisitions on entry in the banking industry. *The Journal of Business*, 77(4), 797-834.

- 2.3 Determinants and Implications of Banking Crisis

- 2.4 Regulation and Financial Stability

- 2.5 Value at Risk Models

- 2.6 Systemic risk Models

Book “Systemic Risk, Crises, and Macroprudential Regulation” (Freixas, Laeven, and Peydró): cap. 6, 7, 8, and 9

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