TEMATICA pentru examenul de
ADMITERE la DOCTORAT domeniul FINANTE
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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 Network models

Chapter II. Microeconometrics of Banking

2.1 Determinants of characteristics of bank relationships
2.2 The impact of borders, mergers, and acquisitions
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

Chapter III. Financial Modelling with Python and Stata (Applications in Banking)

3.1 Mathematical techniques with NumPy, SciPy and SymPy such as regression and optimization
3.2 Stochastics for Monte Carlo simulation, Value-at-Risk, and Credit-Value-at-Risk calculations
3.3 Statistics for normality tests, mean-variance portfolio optimization, principal component analysis, and Bayesian regression
3.4 Linear regression with heteroskedastic errors, Conditional logistic regression, Multiple-outcome qualitative dependent-variable models; Panel-data models
3.5 Models with endogenous sample selection; Models with time-series data
Survival-time (failure-time) models; Treatment-effect models; Generalized method of moments
3.6 Event study methodology

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