



**TEMATICA pentru examenul de
ADMITERE la DOCTORAT domeniul FINANȚE
sesiunea 2024**

Chapter 1. Security Analysis

- 1.1. Fixed-Income Securities
- 1.2. Macroeconomic and Industry Analysis
- 1.3. Equity Valuation Models
- 1.4. Financial Statement Analysis

Chapter 2. Traditional Finance and Behavioral Finance

- 2.1. Expected Utility Theory
- 2.2. Asset Pricing, Market Efficiency, and Challenges to Market Efficiency
- 2.3. Prospect Theory and Behavioral Biases
- 2.4. Testing Herding Behavior in Stock Markets

Chapter 3. The Impact of Sentiments on Investment Behavior

- 3.1. Methods of Measuring Sentiments
- 3.2. The Impact of Investors' Sentiment on Capital Markets
- 3.3. The Impact of Investors' Sentiments on Herding Behavior
- 3.4. Measuring the Sentiment of Central Bank Communications

Chapter 4. Introductory Econometrics in Finance

- 4.1. Event Study Methodology
- 4.2. Modelling Long-Run Relationships in Finance
- 4.3. Modelling Volatility and Correlation
- 4.4. Conducting Empirical Research in Finance

References:

Chapter 1.

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Chapter 2.

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Chapter 3.

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Chapter 4.

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Semnatură

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