

University of Finance and Administration

Doctoral Programme Finance

Supervisors and Topics of Dissertations in Academic Year 2022/2023

Supervisors – contacts	Topics of Dissertations
<p>doc. RNDr. Petr Budinský, CSc. petr.budinsky@vsfs.cz</p>	<ol style="list-style-type: none"> 1. Mathematical models of portfolio management hedged by derivatives 2. Bond valuation models 3. Bond portfolios' management 4. Credit risk valuation methods 5. Derivatives and trends in derivatives' markets 6. Energy as a commodity 7. Probability distributions in financial markets 8. Impact of European and US foreign trade legislation on financial institutions
<p>prof. Ing. Dr. Jan Frait 21556@mail.vsfs.cz jan.frait@cnb.cz</p>	<ol style="list-style-type: none"> 1. High indebtedness of households and firms in advanced economies and its potential impacts on financial markets 2. Determinants of fast growth in property prices in recent years and potential risks 3. Pricing and accounting for credit risk throughout business and financial cycle 4. Disclosure of climate-related financial information in financial firms
<p>prof. Ing. Jaroslav Vostatek, CSc. jaroslav.vostatek@vsfs.cz</p>	<ol style="list-style-type: none"> 1. Comparison of the public health insurance in Germany, Austria and Czechia 2. Comparison of the occupational pension schemes in Great Britain, Holland and Poland 3. Comparison of the personal income taxation in Germany, Holland and Czechia 4. Comparison of the family benefits and credits in Poland, Hungary and Czechia
<p>doc. Mgr. Ing. Petr Wawrosz, Ph.D. wawrosz.petr@mail.vsfs.cz</p>	<ol style="list-style-type: none"> 1. Financial market regulation from the perspective of institutional and / or behavioural economics 2. Macroeconomics aspects of financial markets 3. Microeconomics aspects of financial markets 4. Modern forms of financing: their benefits and risks 5. Microeconomic and macroeconomics aspects of public debt 6. Impacts of technological changes on investing in financial markets