

**University of Finance and Administration**  
**Doctoral Programme Finance**  
**Supervisors and Topics of Dissertations in Academic Year 2021/2022**

<b>Supervisors – contact</b>	<b>Topics of Dissertations</b>
<b>doc. RNDr. Petr Budinský, CSc.</b> petr.budinsky@vsfs.cz	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
<b>prof. Ing. Dr. Jan Frait</b> 21556@mail.vsfs.cz jan.frait@cnb.cz	1. Property prices, risks associated with property booms in low-interest rate environment 2. Pricing and accounting for credit risk throughout business and financial cycle 3. High indebtedness of households and firms in advanced economies –impacts on long term economic performance 4. Low-interest rate environment as a source of structural changes in financial markets
<b>prof. Ing. et Ing. Luboš Komárek, Ph.D., M.Sc., MBA</b> 21554@mail.vsfs.cz lubos.komarek@cnb.cz	1. „Magic Triangle“: Achievement of Monetary, Fiscal and Macroprudential Stability 2. The Twin Deficit Problem in Small Open Economies 3. Assessments of Central Banks Aggressiveness 4. Convergence of regions and countries in the EU 5. Risks associated with negative interest rates
<b>prof. Ing. Jaroslav Vostatek, CSc.</b> jaroslav.vostatek@vsfs.cz	1. Comparison of the social pension insurance in Germany, Austria and Czechia 2. Comparison of the public health insurance in Germany, Austria and Czechia 3. Comparison of the occupational pension schemes in Great Britain, Holland and Poland 4. Comparison of the personal income taxation in Germany, Holland and Czechia 5. Comparison of the family benefits and credits in Poland, Hungary and Czechia

<b>doc. Mgr. Ing. Petr Wawrosz, Ph.D.</b> wawrosz.petr@mail.vsfs.cz	<ol style="list-style-type: none"><li>1. Financial market regulation from the perspective of institutional and / or behavioral economics</li><li>2. Macroeconomics aspects of financial markets</li><li>3. Microeconomics aspects of financial markets</li><li>4. Modern forms of financing: their benefits and risks</li><li>5. Microeconomic and macroeconomics aspects of public debt</li><li>6. Impacts of technological changes on investing in financial markets</li></ol>
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