

Faculty of Finance and Banking

Department of Money and Banking

Topics and the Bibliography

Position 19. Associate Professor

Discipline: International reserves management; Microeconomics of banking; Capital requirements modelling and provisions; Money; Banking transactions; Financial stability and macroprudential policy

Topics

1	ESG Investing and climate risk impact on monetary policy and international reserves management
2	Strategical and tactical allocation of assets and the strategy of investments management (IPS - Investment Policy Statement)
3	Measuring the credit risk and methodologies of building rating models
4	Rating model calibration, conservator margin and recurrent time analysis
5	Development of rating models
6	Macroprudential instruments regarding debtors
7	Macroprudential instruments regarding banks capital
8	Monitoring risks on financial stability
9	Asymmetrical information and credit rationing
10	Financial analysis of balance sheet and profit and loss account in the case of credit institutions
11	Interest rate: meaning, correlation with macroeconomics indicators, types of interest rate, impact factors

Bibliography

- Nicolae Dardac, Teodora Barbu , Moneda , ASE, 2009
- Frederic Mishkin, The economics of Money, Banking and Financial Markets , Global Edition, 12th Edition, Pearson, 2019

- Coche Joachim, Reveiz Alejandro, Rivadeneyra Francisco, Sahakyan Vahe, Yanou Ghilain, Advances in the practice of public investment management – Portfolio modelling, performance attribution and governance, Palgrave Macmillan, 2018
- Bjorheim Jacob, Asset management at central banks and monetary authorities, New practices in managing international foreign exchange reserves, Springer, 2020
- Berkelaar Arjan, Coche Joachim, Nyholm Ken, Central bank reserves and sovereign wealth management, Palgrave Macmillan, 2010
- Fabozzi Frank, The Handbook of fixed income securities, 2012
- Freixas, X., Rochet, J. "Microeconomics of banking", The MIT Press, second edition
- Jirí Witzany (2017). Credit Risk Management: Pricing, Measurement, and Modeling. Springer
- Florian Neagu, Irina Mihai, Matei Kubinski, Alexie Alupoaie, Luminița Tatarici, Ștefan Racoviță, Modelarea cerințelor de capital și provizioane, ASE, 2023
- Dedu V., Enciu A. , Contabilitate bancară, Ed. Economică, Bucuresti, 2014
- IMF (2013), The Interaction of Monetary and Macroprudential Policies, <https://www.imf.org/external/np/pp/eng/2013/012913.pdf>