

Seminar offer 2021/2022

Master

Finance Programme

Supervisor	Seminar topics	Full-time studies	Part-time studies
dr Karolina Daszyńska-Żygadło	Financial Management of an Enterprise 1. Valuation of tangible assets and intangible assets. 2. Enterprise valuation which includes fundamental analysis. 3. The analysis of Mergers and Acquisition. 4. Financial restructuring. Corporate Social Responsibility (CSR) 1. Corporate Governance (the analysis of supervisory bodies, gender studies). 2. Renewable Energy Investment. 3. Comparative studies on CSR and the firm's value (multi-regression analysis). Multinational Business Finance 1. Currency Risk Hedging. 2. ForEx fundamental analysis (global currencies, currency wars). 3. International investments (merger and acquisition, green field investments). 4. Financing international investments.	-	5
prof. dr hab. Krzysztof Jajuga	1. Financial market. 2. Debt and equity instruments – analysis and pricing. Derivative instruments – analysis and pricing. 3. Analysis and forecasting of financial time series. Mathematical methods in finance. Econometric and statistical methods in analysis of economy. 4. Investment decision making in enterprises (Real investments) and in financial market (financial investment). Investment portfolio management. 5. Monetary policy. 6. Risk management – theory and applications: banks, other financial institutions, enterprises. 7. Investment funds, pension funds, hedge funds – all problems. 8. Personal finance. 9. Real estate – investing, financing, valuation, risk management 10. Behavioral finance. 11. New technologies in financial market (fintech). 12. Artificial intelligence in finance.	8	7
dr hab. Katarzyna Kuziak, prof. WUEB	1. Stocks analysis and pricing . 2. Debt instruments analysis and pricing. 3. Derivatives analysis and pricing. 4. Portfolio analysis and management. 5. Enterprise risk management/financial institution risk management. 6. Bankruptcy prediction models.	7	7

	<ul style="list-style-type: none"> 7. Analysis of rates of return of stocks, stocks indices, currency rates, interest rates. 8. Testing of efficient market hypothesis. 9. Evaluation of financial investments/alternative investments. 10. Event Analysis on stock market. 		
dr hab. Krzysztof Piontek, prof. WUEB	<ul style="list-style-type: none"> 1. Financial market. 2. Debt instruments – analysis and pricing. 3. Equity instruments – analysis and pricing. 4. Derivative instruments – analysis and pricing. 5. Risk management – theory and applications. 6. Financial data analysis, big data, R, Python, Matlab 7. Econometric and statistical methods in financial market analysis. 8. Financial investments – strategies and decisions, portfolio analysis and management. 9. Model risk analysis in finance. 10. Modelling and forecasting of volatility and correlation. 11. Artificial intelligence in finance. 12. Backtesting and stress testing. 	5	-
dr hab. Paweł Rokita, prof. WUEB	<ul style="list-style-type: none"> 1. Financial market. 2. Debt and equity instruments – analysis and pricing. 3. Derivative instruments – analysis and pricing. 4. Risk management – theory and applications. 5. Personal finance. 	3	2
dr hab. Tomasz Słoński, prof. WUEB	<p>Financial Management of an Enterprise</p> <ul style="list-style-type: none"> 1. Valuation of tangible assets (investment appraisal) and intangible assets (brands, trademarks valuation). 2. Enterprise valuation (DCF, option, comparable) which includes fundamental analysis (benchmark studies, liquidity for instance). 3. The analysis of Mergers and Acquisition. 4. Financial restructuring (share repurchases, leveraged buyouts, IPO, changing capital structure). 5. Enterprise risk management – real options (pro-active risk analysis of investments), currency risk management by the means of internal and external methods. <p>Corporate Social Responsibility (CSR)</p> <ul style="list-style-type: none"> 1. Corporate Governance (the analysis of supervisory bodies, gender studies). 2. Renewable Energy Investment. 3. Comparative studies on CSR and the firm's value (multi-regression analysis). <p>The stock traded on exchange as a commodity</p> <ul style="list-style-type: none"> 1. Trading liquidity measures. 2. Initial Public Offering and seasoned offerings on international market. 3. Stock prices co-integrations. 4. The stock market characteristics and the cost of capital (small capitalization premium, multifactor models, risk adjusted discount rates). 	10	7

	<p>Multinational Business Finance</p> <ol style="list-style-type: none">1. Currency Risk Hedging.2. ForEx fundamental analysis (global currencies, currency wars).3. International investments (merger and acquisition, green field investments).4. Financing international investments.		
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