**Instytut Finansów**

**Kierunek: Financial Analytics, stopień II**

(student losuje 2 pytania z 30)

1. Exploratory data analysis and descriptive statistics of financial data

2. Linear regression in finance and elements of statistical reasoning and hypothesis testing

3. Time series analysis and forecasting (ARIMA models, GARCH models, cointegration and

causality analysis)

4. The influence of primary macroeconomic factors on financial markets.

5. Key aspects of real estate investments: valuation methods, indices, and REITs.

6. Specifics of investing in Private Equity/Venture Capital funds and its performance evaluation

7. Using an example from the field of business ethics, present the difference between ideal

(declared) ethics and real (practiced) ethics.

8. Discuss the differences between the shareholder-based and the stakeholder-based approach

to business management

9. Describe the CFA Code of Standards and discuss the CFA ethical decision-making framework

10. The International Financial Reporting Standards (IFRS) framework (conceptual framework,

objectives of financial reporting, qualitative characteristics, the elements of financial

statements)

11. Standard-Setting Bodies and Regulatory Authorities in financial reporting (Accounting

Standards Boards, Regulatory Authorities)

12. Convergence of global financial reporting standards (IFRS vs. US GAAP, the process of

IAS/IFRS adoption around the world, the scope of IAS/IFRS application)

13. Define swap spread and explain its uses.

14. Explain key rate duration and its uses.

15. Describe the binomial valuation method of a bond with no embedded options.

16. Roles and objectives of Central Banks

17. Determinants of Economic Growth

18. The Relationship between Monetary and Fiscal Policy

19. Main features of Python programming language and typical applications in finance

20. Simulation methods and their applications in finance

21. Discuss the business valuation process

22. Behavioural aspects of the negotiation process during the sale of a company

23. Questions for Corporate Governance

24. Provide the definition of corporate governance and its basic features.

25. List and characterize corporate governance systems.

26. The impact of agency theory on corporate governance

27. Explain briefly the following: Modern Portfolio Theory proposed by H. Markowitz and

concepts of the Efficient Frontier and the Capital Market Line

28. Characterize at least five main asset classes in terms of their risk-return profile.

29. Name and characterize the typical risk measures used in finance

30. Characterize the basic risk measurement and management methods for the following types

of risk: market, credit and operational risk.