



ADMISSION TO DOCTORAL STUDIES

Session September 2022

Field of doctoral studies: Finance

Doctoral supervisor: Gheorghita DINCĂ

TOPICS FOR THE ADMISSION TO DOCTORAL STUDIES

TOPIC 1: Determinants of the public debt in the European Union countries and its sustainability amid the economic crisis

Content / Main aspects to be considered

1. The main factors that put pressure on public finance: the subprime mortgage crisis, the sovereign debt crisis and recently the Covid-19 pandemic and the war in Ukraine
2. Public debt and economic growth in the European countries
3. The analysis of the phenomenon "Volatility spillovers" in European sovereign debt crisis

Recommended bibliography:

1. Liu, Z.; Lyu, J. Public debt and economic growth: Threshold effect and its influence factors. Appl. Econ. Lett. 2020, 1–5.
2. Kim, E.; Ha, Y.; Kim, S. Public Debt Corruption and Sustainable Economic Growth. Sustainability 2017, 9, 433.
3. Gkillas, Konstantinos, Christoforos Konstantatos, Christos Floros, and Athanasios Tsagkanos. 2021. Realized volatility spillovers between US spot and futures during ECB news: Evidence from the European sovereign debt crisis. International Review of Financial Analysis 74: 101706.
4. BenSaïda, A., 2019. Good and Bad Volatility Spillovers: an Asymmetric Connectedness. Journal of Financial Markets, 43, pp.78-95.

Prerequisites / Remarks: -

Doctoral supervisor,

Ph.D. Prof. Gheorghita DINCĂ



Coordinator of the field of doctoral studies,

Ph.D. Prof. Marius Sorin DINCĂ

