Academia de Studii Economice din Bucureşti
Facultatea de Cibernetică, Statistică şi Informatică Economică
Departamentul de Matematici Aplicate

RAPORT DE CERCETARE

Perioada: 1.01.2008 – 31.12.2012

1. LUCRĂRI PUBLICATE

1.1. Articole publicate în reviste străine cotate ISI

1. **Alexandru Agapie**, Th. Aus der Fuenten, (2008) *Stationary distribution for a majority voter model*, Stochastic Models, Taylor and Francis, 24, 4, 503-512, ISSN 1532-6349
2. **Alexandru Agapie**, (2010) *Simple form of the stationary distribution for 3d cellular automata in a special case*, Physica A (Statistical Mechanics and its Applications), Elsevier, 389, 13, 2495-2499, ISSN 0378-4371.
3. **Alexandru Agapie**, (2010) *Estimation of distribution algorithms on non-separable problems*, International Journal of Computer Mathematics, Taylor & Francis, 87, 3, 491-508, ISSN 0020-7160.
4. **Alexandru Agapie**, R. Hons, Ad. Agapie, (2010) *Limit behavior of the exponential voter model*, Mathematical Social Sciences, Elsevier, 59, 3, 271-281, ISSN 0165-4896.
5. **Luiza Bădin,** Leopold Simar, (2009) *A bias-corrected nonparametric envelopment estimator of frontiers*, Econometric Theory, 25, 5, 1289-1318, Cambridge University Press, ISSN 0266-4666.
6. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, (2010) *Optimal bandwidth selection for conditional efficiency measures: a data-driven approach*, European Journal of Operational Research, 201, 2, 633-640, ISSN 0377-2217.
7. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, (2012) *How to measure the impact of environmental factors in a nonparametric production model*, European Journal of Operational Research, 223, 3, 818-833, ISSN 0377-2217.

8. **Gabriela Beganu,** (2009) *Some properties of the best linear unbiased estimators in multivariate growth curve models,* Revista de la Royal Academia de Ciencias Exactas, Fisicas y Naturales, Serie A. Mat., 103(1), pp. 161-166, ISSN 1578-7303.
9. **Gabriela Beganu,** (2011) *On the existence of the Gauss-Markov estimators in linear mixed models,* Revista Matematica Complutense, 23(1), DOI: 10.1007/s 13163-009-0024-9, ISSN1139-1138.
10. **Cristinca Fulga**, Preda, V., (2009) *Nonlinear programming with E-preinvex and local E-preinvex functions*, European Journal of Operational Research, Vol. 192 (3), pp. 737-743, ISSN 0377-2217.
11. Tudor Sireteanu, **Marius Giuclea**, Ana Maria Mitu, (2010) *Identification of an extended Bouc-Wen model with application to seismic protection through hysteretic devices*, Computational Mechanics, 45, 5, 431-441, ISSN 0178–7675.
12. T. Sireteanu, **M. Giuclea**, A. M. Mitu, Gheorghe Ghiţă, (2012) *A Genetic Algorithms Method for Fitting the Generalized Bouc-Wen Model to Experimental Asymmetric Hysteretic Loops*, Journal of Vibration and Acoustics, vol. 134, nr. 4, August 2012, pg. 041007-1 - 041007-10, ISSN 0739-3717.
13. **Bogdan Iftimie**, E. Pardoux, A. Piatniski, (2008) *Homogenization of a singular random one dimensional PDE*, 36 pagini, Annales de l'Institut Henri Poincare, Serie Probabilites-Statistiques, Nr. 3, Vol. 44, 519-543, ISSN 0246-0203.
14. Anton Ştefãnescu, **Maria Viorica Ştefănescu**, (2012) *On semi-infinite minmax programming with generalized invexity,* Optimization, Vol. 61 Issue: 11, 1307-1319**,** ISSN 0233-1934.
15. Anton Ștefanescu, Massimiliano Ferrara, **Maria Viorica Ștefanescu**, (2012) *Equilibria of the Games in Choice Form*, Journal of Optimization Theory and Applications, Vol. 155, 3, 1060-1072 DOI: 10.1007/s10957-012-0093-7.
16. **Aida Toma**, (2008) *Minimum Hellinger distance estimators for multivariate distributions from the Johnson system*, Journal of Statistical Planning and Inference, 138, 3, 803-816, ISSN 0378-3758
17. **Aida Toma**, (2009) *Optimal robust M-estimators using divergences*, Statistics & Probability Letters, 79, 1, 1-5, ISSN 0167-7152.
18. **Aida Toma**, Samuela Leoni-Aubin, (2010) *Robust tests based on dual divergence estimators and saddlepoint approximations*, Journal of Multivariate Analysis, 101, 5, 1143-1155, ISSN 0047-259X
19. **Aida Toma**, Michel Broniatowski, (2011) *Dual divergence estimators and tests: robustness results*, Journal of Multivariate Analysis, 102, 1, 20-36.
20. Michel Broniatowski, **Aida Toma**, Igor Vajda, (2012) *Decomposable pseudodistances and applications in statistical estimation*, Journal of Statistical Planning and Inference, 142, 2574-2585, ISSN 0378-3758
21. **Maria Tudor**, (2009) *Multiple fractional integrals through Gamma-mixed Ornstein-Uhlenbeck process*, Publicationes Mathematicae Debrecen, vol.75, no. 3-4, 327-338, ISSN 0033-3883.
22. **Maria Tudor**, C. Tudor, (2009) *On double Stratonovich fractional integrals and some strong and weak approximations*, Stochastic Anal. Appl., 27, 297-316, ISSN 0736-2994.
23. Sorin Dăscălescu, Constantin Năstăsescu, **Ana Tudorache**, (2011) *A note on Regular Objects in Grothendieck Categories*, Arabian Journal for Science and Engineering, 36, 6, 2011, pp. 957-962, ISSN 1319-8025.

1.2. Articole publicate în reviste româneşti cotate ISI cu factor de impact

1. **Virginia Atanasiu**, (2009) *Techniques for estimating the premiums for the risks of the insurance companies in Romania*, Metalurgia Internaţional vol.XIV 7, 61-66, ISSN 1582-2214
2. **Virginia Atanasiu**, (2009) *The calculations of the credibility in the hierarchical model with two-levels*, Metalurgia Internaţional vol. XIV, no.4 special issue, 118-123, ISSN 1582-2214.
3. **Virginia Atanasiu**, (2009) *Useful applications of the credibility theory*, Metalurgia Internaţional vol. XIV, no.4 special issue, 22-28, ISSN 1582-2214.
4. **Virginia Atanasiu**, Gheorghe Lepadatu, (2009) *An example of the credibility results for the Esscher premium and the actuarial accounting*, Metalurgia Internaţional, vol. XIV, no. 15 special issue, 141-148, ISSN 1582-2214.
5. **Virginia Atanasiu**, (2009) *Insurance problems obtained using the credibility theory*, Metalurgia Internaţional vol. XIV, no. 13 special issue, 15-22, ISSN 1582-2214.
6. **Virginia Atanasiu**, (2009) *Credibility calculations for the franchise deductible policy in practical insurance business: global results and results per sector, individual results-per policy-*, Metalurgia Internaţional, vol. XIV, no. 12 special issue, 9-13, ISSN 1582-2214.
7. Vasile Preda, **Roxana Ciumara**, (2008) *On insurer portfolio optimization. Un underwriting risk model*, Romanian Journal of Economic Forecasting, 9, 1, 102-118.
8. **Silvia Dedu, Roxana Ciumara**, (2010) *Restricted optimal retention in stop-loss reinsurance under VAR and CTE risk measures*, Proceedings of Romanian Academy, series A, 11, 3, 213-217.
9. **Silvia Dedu,** (2012) *Optimization of some risk measures in stop-loss reinsurance with multiple retention levels*, Mathematical Reports, 14, 2, 131-139, ISSN 1582-3067
10. **Silvia Dedu, Cristinca Fulga**, (2011) *Value-at-Risk estimation comparative approach with applications to optimization problems,* Economic Computation and Economic Cybernetics Studies and Research, 45, 1, 127-142, ISSN 0424-267X.
11. **Ciprian Popescu, Cristinca Fulga**, (2011) *Possibilistic Optimization with Application to Portfolio Selection,* Proceedings of Romanian Academy - Series A: Mathematics, Physics, Technical Science, Information Science, 12, 2, 88-94.
12. Tudor Sireteanu, **Marius Giuclea**, Ana Maria Mitu, (2009) *An analytical approach for approximation of experimental hysteretic loops by Bouc-Wen model*, Proceedings of the Romanian Academy, Series A, 10, 1, 43-54, ISSN 1454-9069
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14. **Cristina Pripoae**, Gabriel Pripoae (2009) *Free fall motion in an invariant field of forces: the 2D-case,* Balkan J. Geom. Appl., vol. 14, no.1, 72-83, ISSN 1224-2780
15. **Ciprian Popescu,** (2011) *Mathematical programming for optimal decision making*, Economic Computation and Economic Cybernetics Studies and Research, Vol. 45, No. 3/2011, ISSN 0424-267X, pag. 189-198.
16. **Florentin Serban, Maria Viorica Ștefanescu, Massimiliano Ferrara,** (2011) *Portfolio Optimization and Building of its Efficient Frontier*, Economic Computation and Economic Cybenetics Studies and Research, 2/2011, pp. 125-137, 2011, ISSN: 0424 - 267X

17. Surcel Cristian, Mirvald Cristian, Savu Carmen, **Maria Viorica Ștefanescu**, (2012) *Data Analysis With Application In Medicine*, ECONOMIC COMPUTATION AND ECONOMIC CYBERNETICS STUDIES AND RESEARCH, 46, 2, pp. 79-90.
18. **Aida Toma**, (2012) Robust estimations for financial returns: an approach based on pseudodistance minimization, *Economic Computation and Economic Cybernetic Studies and Research*, 46, 1, 117-131.

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1. **Virginia Atanasiu**, Constanţa-Nicoleta Bodea (2009) *Applications of the hierarchical structure with two and three levels*, Economic Computation and Economic Cybernetics Studies and Research, Vol. 43, No. 3, 57-68, ISSN 0424-267X.
2. **Virginia Atanasiu**, (2010) *Applications of the regression credibility theory*, articol recenzat, acceptat şi în curs de publicare la Revista Economic Computation and Economic Cybernetics Studies and Research.
3. **Virginia Atanasiu**, (2010) *Credibility formulas allowing effects like inflation*, Revista Scientific Bulletin, Series A, Applied Mathematics and Physics, nr. 1/ 2010, 127-138**,** ISSN 1223-7027.
4. **Virginia Atanasiu**, (2011) *Applications aiming Bühlmann's credibility model*, Revista Scientific Bulletin, Series A, Applied Mathematics and Physics, Vol. 73., Iss. 2, pp. 51-64, ISSN 1223-7027.
5. **Sorin Baz,** Dragomira Baz, (2010) *Sequential Probability Ratio Test for the Generalized Normal Distribution*, Economic Computation and Economic Cybernetics Studies and Research, 44, 177-184, ISSN 0424-267X.
6. Adriana Agapie, **Luiza Bădin**, (2009) *Confidence intervals for the guesstimation algorithm: a bootstrap approach*, Economic Computation and Economic Cybernetics Studies and Research, 43, 3, 167-178, ISSN-0424-267X.
7. **Ion Purcaru**, **Gabriela Beganu,** Alexandru F., Verboncu I., (2009) *Independence and diversity measures for a joint ecosystem with applications in the systems management*, Economic Computation and Economic Cybernetics Studies and Research, 43 (1), pp.91-100, ISSN-0424-267X.
8. **Maria Viorica Ştefănescu**, Massimiliano Ferrara, **Silvia Dedu**, (2008) *Algorithms for Hierarchical Classification with Applications in Portfolio Management*, Economic Computation and Economic Cybernetics Studies and Research, 42, 3-4, 109-122, ISSN 0424-267X.
9. **Cristinca Fulga**, **Silvia Dedu, Florentin Șerban**, (2009) *Portfolio Optimization with Prior Stock Selection*, Economic Computation and Economic Cybernetics Studies and Research, 43, 4, 157-171, ISSN 0424-267X.
10. **Cristinca Fulga, Florentin Şerban**, (2008) *Multi-item Inventory Model with Constant Rate of Deterioration and Safety Stock*, Economic Computation and Economic Cybernetics Studies and Research, Vol. 42, Nr. 3-4, 2008, pp. 157-170, ISSN 0424-267X.
11. **Marius Giuclea**, **Ciprian Popescu**, (2009) *On statistical pattern with fuzzy data*, Journal of Economic Computation And Economic Cybernetics Studies And Research, 43, 4, 187-198, ISSN 1842–3264.

12. **Bogdan Iftimie**, C. Vârsan, (2008) *Evolution systems of Cauchy-Kowalewska and parabolic type with stochastic perturbations*, Mathematical Reports 10 (60), Nr. 3, ISSN 0039-4068.
13. **Bogdan Iftimie**, **Marinela Marinescu**, Ionel Molnar, (2010) *Gradient representation for cad-lag solutions of SDEs with jumps*, Mathematical Reports, Vol. 12 (62), Nr. 3, ISSN 0039-4068.
14. **Liana Maria Manu Iosifescu,** (2010) *A new proof of the result of P.Szusz in the metrical theory of continued fractions*, Mathematical Reports,Vol.12(62).No.4.,339-350
15. **Iulian Mircea,** Mihaela Covrig, Dan Cechin-Crista, (2009) *Some approximations used in the risk process of insurance company,* Economic Computation and Economic Cybernetics Studies and Research, 43, no. 2, 129-141, ISSN 0424-267X.
16. **Ciprian Popescu,** (2008) *On fuzzy least squares*, Mathematical Reports, 10, No. 2, 197-203, ISSN 1582-3067.
17. **Ciprian Popescu,** (2009) *A clustering model with Rényi entropy regularization*, Mathematical Reports, 11, No. 1, 59-66, ISSN 1582-3067.
18. **Ion Purcaru,** Verboncu Ion, (2008) *On some generalizations of the Guiasu diversity index with applications in diversity management problems,* Economic Computation and Economic Cybernetics Studies and Research 1-2, 13-22, ISSN 0424-267X.
19. **Ion Purcaru,** (2009) *Diversificare optimă în probleme de alocare* (*Optimal Diversification in Allocation Problems*), Amfiteatru Economic 26, 494-502, ISSN 1582-9146**.**
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21. **Maria Viorica Ştefănescu**, **Florentin Şerban,** M. Busu, M.Ferrara, (2010) *Portfolio Optimization using Classification and Functional Data Analysis Techniques*, Economic Computation and Economic Cybernetics Studies and Research, no. 3, vol. 44, ISSN : 0424-267X.
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23. Ionel Sinescu, Călin Chibelean, Cristian Surcel, **Maria Viorica Ştefănescu**, Massimiliano Ferrara, (2009) *Principal Component Analysis and Classification with application in medicine,* Economic Computation and Economic Cybernetics Studies and Research, vol. 43, No. 4, 57-72, ISSN0242-267X.
24. **Aida Toma**, (2010) *Robust tests based on density power divergence estimators and saddlepoint approximations,* Mathematical Reports, 12(62), 4, 383-392, ISSN 1582-3067.

1.4. Articole publicate în reviste indexate în baze de date internaţionale

1. **Virginia Atanasiu**, (2008) *Optimal approximating function*, Rev. Differential Geometry-Dynamical Systems (DGDS), volume 10, pp. 13-20, ISSN 1454-511X. Revistă este indexată BDI, în Mathematical Reviews şi Zentralblatt MATH.

2. **Virginia Atanasiu**, (2008) *Contributions to the credibility theory*, Applied Sciences (APPS), 10, Electronic Edition-PDF files, pp. 19-28, ISSN 1454-5101, Revistă indexată în Mathematical Reviews şi Zentralblatt MATH.
3. **Virginia Atanasiu,** (2008) *Mathematical models in regression credibility theory***,** Buletinul Academiei de Ştiinţe a Republicii Moldova, Matematica, Number 3 (58), 18-33, ISSN 1024-7696. Jurnal indexat în Mathematical Reviews, Zentralblatt MATH şi în Russian RZh Matematika.
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5. **Virginia Atanasiu**, (2009) *Some extensions of the Bühlmann-Straub credibility formulae*, Buletinul Academiei de Ştiinţe a Republicii Moldova, Matematica, Number 3(61), 3-12, ISSN 1024-7696. Jurnal indexat în Mathematical Reviews, Zentralblatt MATH şi în Russian RZh Matematika.
6. **Virginia Atanasiu**, Gheorghe V. Lepădatu, (2010) *Modelul ierarhic cu 2 nivele al lui Jewell*, Revista Română de Statistică Nr. 3/2010-Supliment, pp. 187-197, ISSN 1018-046x.
7. **Virginia Atanasiu**, (2010) *Credibilitatea, teorie şi aplicaţie*, Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, 1-2/2010, Vol. 44, pp. 125-139, ISSN 0585-7511.
8. **Virginia Atanasiu**, (2011) *O aplicaţie a modelului de recursivitate a credibilităţii*, Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, Vol. 45, pg. 47-58, ISSN 0585-7511.
9. **Virginia Atanasiu**, (2011) *Primele de credibilitate dintr–un model ierarhic cu două nivele*, Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, Vol. 45, pg. 125-138, ISSN 0585-7511.
10. **Virginia Atanasiu**, Gheorghe V. Lepădatu, Dominic Perez Danielescu, (2012) *Estimarea recursivă a credibilităţii pentru calculul primelor nete de risc ale contractelor diverselor portofolii de asigurări non-viaţă*, Revista Română de Statistică Nr. 2012 / Trim. I-Supliment, Romanian Statistical Review-, pp. 266-275, ISSN 1018-046x.
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13. **Virginia Atanasiu**, Gheorghe V. Lepădatu, Mihaela Daniela Vladu, (2012) *Primele de credibilitate la nivelul sectorului şi a contractului pentru modelul ierarhic cu 2 nivele a lui Jewell*, Revista Română de Statistică Nr. 2012 / Trim. I-Supliment-, Romanian Statistical Review-, pp. **205-217**, ISSN 1018-046x
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17. **Sorin Baz,** Ion Schileru, (2010) *Inferenţe statistice asupra penalizărilor defectelor unor produse,* Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, vol.44, nr.1-2/2010, pp. 117-123, ISSN 0585-7511
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19. **Gabriela Beganu, Ion Purcaru,** (2008) *Estimation in a family of linear mixed models,* Revue Roumaine de Mathematiques Pures et Appliquees, Vol.53(2-3), pp. 125-130, ISSN 0035-3965. (recenzat: MR 2450365 (2009h:62080), STMAZ 05509973)
20. **Gabriela Beganu,** (2011) *Optimal estimable parametric functions in a multivariate mixed linear model*, Advances and Applications in Statistics, Vol.21, No. 1, pp. 77-83, 2011, ISSN 0972-3617.
21. **Cristinca Fulga, Silvia Dedu,** (2009) *Modeling Risk with VaR and CVaR Risk Measures with Applications in Portfolio Management*, Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, 43, 1-2, 99-112, ISSN 0585-7511.
22. **Maria Viorica Ştefănescu**, Niculae Mihăiţă, **Florentin Şerban**, **Silvia Dedu,** (2009) *Algoritmi de optimizare în management utilizând tehnici de clasificare,* Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, 43, 3-4, 81-90, ISSN 0585-7511.
23. **Maria Viorica Ştefănescu, Florentin Şerban, Silvia Dedu,** (2010) *The link between Medicine and Mathematics: Data Analysis*, Studii şi Cercetări de Calcul Economic şi Cibernetică Economică, 44, 1-2, 47-58, ISSN 0585-7511.
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25. **Florentin Şerban, Maria Viorica Ştefănescu, Silvia Dedu,** (2011) *The Relationship Profitability - Risk for an Optimal Portfolio Building with Two Risky Assets and a Risk-Free Asset*, International Journal of Applied Mathematics and Informatics, 5, 4, 299 – 306, ISSN 2074-1278
26. **Florentin Şerban**, Mihail Buşu, **Ana Tudorache**, (2012) *Building an Optimal Portfolio Using Fundamental Analysis of Stocks*, Ovidius University Annals, Economic Sciences Series, XII, 1, 2012, pp. 1672-1677, ISSN 1582-9383
27. Adina Florenţa Giuclea, **Ciprian Popescu**, **Marius Giuclea**, (2008) *Metrics on entities spaces*, Journal of Applied Quantitative Methods, 3, 1, 3-8, ISSN 1842-4562.
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32. A. M. Mitu, T. Sireteanu, **M. Giuclea**, V. Serban, V. Lascu, (2011) *Experimental and theoretical analysis of novel telescopic devices for earthquake protection*, Revue Roumaine des Sciences Technique, Série Mécanique Appliquée, Bucureşti, vol. 56, nr. 1, ISSN 0035-4074.
33. M. Nastase, **M. Giuclea**, O. Bold, (2012) *The Impact of Change Management in Organizations – a Survey of Methods and Techniques for a Successful Change*, Revista de Management Comparat International/Review of International Comparative Management, Vol. 13, Issue 1, ISSN 1582-3458.
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36. **Daniela Ijacu**, (2008) *Exemple of differential games with stochastic perturbation associated with Nash equilibrum solutions and open loop strategies,* Romai Journal, vol4, 3 pg., ISSN 1841-5512
37. **Iulian Mircea, Radu Şerban**, Mihaela Covrig, (2009) *Risk process estimation techniques used in the optimization of financial resources of an insurance company,* International Journal of Computational Economics and Econometrics, 1, 2, 225-237, ISSN 1757-1170 (Print); ISSN 1757-1189 (Online).
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3. COMUNICĂRI ŞTIINȚIFICE

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4. **Virginia Atanasiu**, *Credibility formulas of the model incorporating risk volume*, Simpozionului Internaţional „Statistically Significant Evolution Of Services Development", Bucureşti, România, 23-25, 2012.
5. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Improving statistical inference and bootstrapping in conditional nonparametric frontier models*, V-th North American Productivity Workshop (NAPW V), 24 - 27 Iunie 2008, New York, USA.
6. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Optimal bandwidth selection for conditional efficiency measures*, V-th North American Productivity Workshop (NAPW V), 24 - 27 Iunie 2008, New York, USA.
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8. **Luiza Bădin,** *Bias correction for nonparametric conditional and unconditional efficiency estimators: a Monte Carlo study* **(INVITED)**, Exploring Research Frontiers in Contemporary Statistics and Econometrics: Conference in Honor of Professor Leopold Simar, 14 - 15 Mai 2009, Louvain la Neuve, Belgia.
9. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Analyzing the bias of conditional efficiency estimators: a Monte Carlo study*, XI-th European Workshop on Efficiency and Productivity Analysis (EWEPA XI), 23 - 27 Iunie 2009, Pisa, Italia.
10. **Luiza Bădin**, *Statistical inference using bootstrap*, Romanian-American Workshop "Applications in Statistics", Institutul de Statistică Matematică şi Matematică Aplicată Gheorghe Mihoc – Caius Iacob, 13 Mai 2010, Bucureşti, România.
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12. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *How to Measure the Impact of Environmental Factors in a Nonparametric Production Model?*, XII European Workshop on Efficiency and Productivity Analysis (EWEPA XII), 21-24 Iunie 2011, Verona, Italia.
13. Anamaria Aldea, **Luiza Bădin**, Carmen Lipară, *Efficiency Analysis of Commercial Banks: A Robust Nonparametric Approach*, XII European Workshop on Efficiency and Productivity Analysis (EWEPA XII), 21-24 Iunie 2011, Verona, Italia.
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24. **Silvia Dedu, Cristinca Fulga,** *Mean-risk portfolio optimization with prior stock selection based on hierarchical clustering technique,* The 25th IFIP TC 7 Conference on System Modeling and Optimization, Berlin, Germany, September 12-16, 2011.
25. **Silvia Dedu, Roxana Ciumara**, Eugenia Panaitescu, *Stop-Loss Reinsurance Model Based On Multiple Retention Levels With Risk Estimation And Optimizatio*n, the 14th International Conference on Applied Stochastic Models and Data Analysis ASMDA 2011, La Sapienza University, Rome, June 6-10, 2011
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39. **Bogdan Iftimie**, *Homogenization of a singular random one-dimensional PDE in a stationary non-periodic setting*, Al 9-lea Colocviu franco român de matematici aplicate, Universitatea din Braşov, Romania, 28 august - 2 septembrie 2008.
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52. **Iulian Mircea,** Mihaela Covrig, *Optimization of financial resources of an insurance company using risk process estimation techniques*, The 4th International Conference "ECONOMY AND TRANSFORMATION MANAGEMENT", UNIVERSITY OF THE WEST, Timişoara, Faculty of economics and business administration, "JEAN MONNET" EUROPEAN CENTRE OF EXCELLENCE, The School of High Comparative European Studies (SISEC), UNIVERSITÉ D'AVIGNON ET DES PAYS DE VAUCLUSE, FRANCE, 9-10 May 2008, Timişoara.
53. **Iulian Mircea,** Mihaela Covrig, *Mathematical Models in the Romanian Annuity Market and Pension Funds,* The 6th International Conference on Computational and Financial Econometrics (CFE 2012) and 5th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computing & Statistics (ERCIM 2012), Oviedo, Spain, 1-3 December 2012.
54. **Cristina Pripoae**, Gabriel Pripoae, Vasile Preda, *Eta-pseudolinearity on differentiable manifolds*, The VI-th International Conference of Differential Geometry and Dynamical Systems (DGDS-2012), August 29- September 2, Mangalia.
55. **Mariana Sibiceanu**, *Asymptotic exponential inequalities for empirical measures constructed on terms far apart in a mixing sequence,* 8 th World Congress in Probability and Statistics Istanbul, 9 -14 July, 2012.
56. **Florentin Şerban,** *Credit crisis of 2008 and its implication*, Conferinta Internationala "Efectele crizei globale asupra economiilor in dezvoltare", Catedra de Cibernetica Economica, ASE , Buc. mai 2009

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60. **Iulian Mircea**, **Radu Şerban**, Daniela Todose, *Linear programming models applied in selection of partners in a virtual organization*, The 4th International Conference of ASECU – Development: Cooperation and Competitiveness, Academy of Economic Studies, 22-24 May 2008, Bucharest.
61. Ferrara Massimiliano, **Șerban Florentin, Ștefanescu Maria Viorica,** (2011) *A new portfolio management approach based on principal component analysis and clustering techniques,* The 14 th Conference of the ASMDA International Society, Universitatea La Sapienza, Roma, 7-10 iunie 2011.
62. **Florentin Șerban**, (2011) *Risk control and how it can be anticipated economic evolution,* a 6-a Conferinta Internationala de Cibernetica Economica "Global crisis effects and the patterns of economic recovery (GCER-2011)
63. **Șerban Florentin**, **Ștefanescu Maria Viorica**, Busu Mihail, (2012) *Portfolio optimization algorithm based on data analysis and mean-risk models,* The 20th International Conference on Computational Statistics COMPSTAT 2012, Limassol, Cipru, 27 - 31 august 2012
64. **Aida Toma**, *Robust estimations and tests through divergences,* 9 éme Colloque Franco-Roumain de Mathematiques Appliquees, Braşov, România, 28 August-2 Septembrie 2008.
65. **Aida Toma**, *Robust estimations and tests using divergences and duality techniques,* 4th International Conference on Applied Statistics – ICAS 4, Bucureşti, România, 20-22 Noiembrie 2008.
66. **Aida Toma**, *Robust inference based on divergence optimization,* The 9th Balkan Conference on Operational Research – BALCOR 2009, Constanţa, România, 2-6 Septembrie 2009.
67. **Aida Toma**, *Robust statistical methods,* Romanian-American Workshop "Applications in Statistics", desfăşurat la Institutul de Statistică Matematică şi Matematică Aplicată "Gheorghe Mihoc – Caius Iacob", Bucureşti, 13 Mai 2010.
68. **Aida Toma**, *Estimation Criteria Based on Pseudodistance Minimization,* 14thApplied Stochastic Models and Data Analysis Conference – ASMDA 2011, Rome, Italy, 6-10 June 2011, (**Invited Speaker** at the special session "*Building models and handling statistical inference*", organized by prof. Vladimir Zaiats)
69. **Aida Toma**, *Robust estimation for financial returns: an approach based on pseudodistance minimization,* The Seventh Congress of Romanian Mathematicians, Brașov, Romania, 29 June – 5 July 2011.
70. **Aida Toma**, *Robust and efficient estimation methods for asset returns,* "The Economic Scientific Research, Support to Welfare and Human development in European Context - Post Doctoral School"-Socio Economic Approach: Multi-Scale Integrated Analysis and Macroeconomic Modeling, Bucharest, 22-23 November 2011.

3.2. Comunicări la conferinţe naţionale

1. **Sorin Baz,** *On a MCMC procedure for simulating missing entries in a contingency table,* A 13- a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 16 aprilie 2010.
2. **Luiza Bădin**, *Nonparametric estimation of conditional efficiency measures*, A 11-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 18 Aprilie 2008, Bucureşti, România.
3. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Optimal bandwidth selection for conditional efficiency measures: a data driven approach,* A 12 a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 10 Aprilie 2009, Constanţa, România.
4. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Assessing the Impact of Environmental Factors in a Nonparametric Production Model*, A 14-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 28 Aprilie 2011, Bucureşti, România
5. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Explaining Inefficiency in Conditional Nonparametric Frontier Models,* A 15-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 27 Aprilie 2012, Bucureşti, România.
6. **Ion Purcaru, Gabriela Beganu,** Ion Verboncu, *Asupra unei probleme de managementul diversităţii privind alocarea de capital,* A 11-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 2008.
7. **Gabriela Beganu,** *On the existence of the best quadratic unbiased estimators of covariance components in linear models with multivariate random effects,* A 14-a Conferinta a Societatii de Probabilitati si Statistica din Romania, 2011.
8. **Roxana Ciumara**, Vasile Preda, *New properties of order statistics and L-moments,* The 11th Conference of Probability and Statistics Society of Romania (SPSR), Faculty of Mathematics and Computer Science, University of Bucharest, 18 – 19 April 2008.
9. **Roxana Ciumara**, Vasile Preda, *A new mixed distribution in lifetime analysis*, 12th Conference of Probability and Statistics Society of Romania (SPSR), Universitatea Ovidius Constanţa, 10 April 2009.
10. **Silvia Dedu, Florentin Şerban**, *Construcţia unui portofoliu optim format din acţiuni listate la bursa electronică RASDAQ,* Conferinţa Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 18 aprilie 2008.
11. **Florentin Şerban**, **Silvia Dedu,** *Volatilitatea unei actiuni - calea prin care se pot pierde sau cistiga bani la bursa*, A 13-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 16-17 aprilie 2010.
12. **Silvia Dedu, Cristinca Fulga,** *Mean-VaR portfolio optimization with a hybrid HC-PCA approach to prior stock selection*, A 14-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 29-30 Aprilie, 2011.
13. **Silvia Dedu,** *Optimization of some risk measures in Stop-Loss reinsurance with multiple retention levels*, A 15-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 27-28 Aprilie, 2012.
14. **Silvia Dedu, Cristinca Fulga,** *Quantile-based risk optimization with prior stock selection for asset allocation,* A 15-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 27-28 Aprilie, 2012.

15. **Bogdan Iftimie,** *Aplicatii ale teoriei controlului optimal stohastic in rezolvarea problemelor de optimizare pentru problemele de tipul investitor-manager in timp continuu* , Workshop for Young Researchers in Mathematics, Constanța, România, 12-13 mai 2011.
16. **Bogdan Iftimie,** *A portfolio optimization problem with a stochastic interest rate*, Workshop for Young Researchers in Mathematics, Constanța, România, 10-11 mai 2012.
17. **Marinela Marinescu, Daniela Ijacu,** *About stochastic differential games with Nash equilibrium solutions*, A 15-a Conferință a Societății de Probabilități si Statistică din Romania, 27.04-28.04, 2012, Facultatea de Matematica si Informatica Universitatea Bucuresti.
18. **Marinela Marinescu**, *Reprezentare gradient şi comportare asimptotică pentru soluţii cad-lag asociate cu ecuaţii integrale cu impulsuri,* A 11-a Conferinţă a Societăţii de Probabilităţi si Statistică Matematică, 18 Aprilie 2008, Univeristatea Bucureşti.
19. **Marinela Marinescu,** *A nonlinear filtering problem involving non-smooth functionals*, 14-a Conferință a Societății de Statistică și Probabilități, 29 Aprilie 2011, Academia de Studii Economice, București.
20. **Marinela Marinescu,** *Implication of the Kolmogorov equation in solving an european option problem,* Workshop for Young Researchers in Mathematics, 12-13 Mai, 2011, Universitatea Ovidius, Constanța.
21. **Liana Manu Iosifescu,** *A singular random system with complete connections,* 14th National Conference of the Society for Probability and Statistics from Romania, Bucharest, 29 April 2011.
22. **Iulian Mircea**, *Calculul primelor de asigurare în cazul catastrofelor naturale,* comunicare la „A 11-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România”, Facultatea de Matematică şi Informatică, Universitatea Bucureşti, 18 aprilie 2008.
23. **Iulian Mircea**, *On some methods in estimating the ruin probability,* A 12-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Universitatea Ovidius, Constanţa, 10 aprilie 2009.
24. **Iulian Mircea**, *Modele de optimizare a planificării şi programării producţiei distribuite într-o întreprindere virtuală*, Workshop: „Promovarea inovării în integrarea sistemică şi funcţională a întreprinderii industriale”, Universitatea POLITEHNICA, Bucureşti, 4 noiembrie 2010.
25. **Iulian Mircea**, *The stochastic mortality models – an application to the annuity market and pension schemes,* A 13-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Universitatea Tehnică de Construcţii, Bucureşti, 16 aprilie 2010.
26. **Cristina Pripoae,** *Rezultate recente privind convexitatea functiilor pe varietati diferentiabile,* A 14-a Conferinta a Societatii de Probabilități și Statistică din România, 29 aprilie, 2011.
27. **Mariana Sibiceanu**, *Asymptotic exponential inequalities for empirical measures corresponding to distanced terms of a mixing sequence*, A 15-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 27 Aprilie, 2012.
28. **Aida Toma,** *Parametric estimators and tests using divergences,* A 11 a Conferinţă Naţională a Societăţii de Probabilităţi şi Statistică din România, Bucureşti 18 Aprilie 2008.
29. **Aida Toma**, *Robust saddlepoint test statistics based on divergence optimization,* A 12 a Conferinţă Naţională a Societăţii de Probabilităţi şi Statistică din România, Constanţa, 10 Aprilie 2009.
30. **Aida Toma**, *Optimal robust M-estimators using Renyi pseudodistances,* A 13 a Conferinţă Naţională a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 16 Aprilie 2010.

31. **Aida Toma**, *Decomposable pseudodistances and applications in continuous families,* A 14 a Conferinţă Naţională a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 29 Aprilie 2011.
32. **Aida Toma**, Samuela Leoni-Aubin, *Minimum pseudodistance estimators of multivariate location and scatter and applications*, A 15 a Conferinţă Naţională a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 27 Aprilie 2012.
33. M.Covrig, **Ovidiu Vegheş**, *On tail dependence in financial calculus,* A 11-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Aprilie 2008.
34. **Ovidiu Vegheş**, *Alocatii valoare pentru jocuri cooperative cu un numar infinit de jucători,* A 13-a conferinţă a Societăţii de Probabilităţi şi Statistică din România, Aprilie 2010.
35. **Ovidiu Vegheş**, *Asupra soluțiilor jocurilor cooperative,* A 14-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, 29 Aprilie 2011.
36. **Ovidiu Vegheş**, *Continuity properties of a solution in cooperative games,* A 15-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Aprilie 2012.

3.3. Seminarii ştiinţifice susţinute

1. **Gabriela Beganu,** *Estimarea parametrilor în modele liniare mixte multidimensionale,* Seminarul ştiinţific al Catedrei de Matematică, Academia de Studii Economice din Bucureşti, 17 nov, 15 dec. 2008.
2. **Maria Viorica Ştefănescu, Florentin Şerban, Silvia Dedu,** *Algorithms for hierarchical classification with aplications in finance,* 27 octombrie 2008, Universitatea din Messina.
3. **Maria Viorica Ştefănescu, Florentin Şerban**, **Silvia Dedu,** *Algorithms for hierarchical classification with aplications in finance,* 28 octombrie 2008, Universitatea din Reggio Calabria.
4. **Maria Viorica Ştefănescu, Florentin Şerban**, **Silvia Dedu,** *Fundamental algorithms for classification with aplications in portfolio management*, 3 noiembrie 2008, ELEUSI Research Center, Universitatea Luigi Bocconi, Milano.
5. **Cristinca Fulga**, *Single-period portfolio optimization*, Seminarul ştiinţific al Catedrei de Matematică, Academia de Studii Economice din Bucureşti, 13 februarie 2008.
6. **Marius Giuclea,** *Mulţimi fuzzy, sisteme fuzzy şi aplicaţii,* Seminarul ştiinţific al Catedrei de Matematică, Academia de Studii Economice din Bucureşti, 24 noiembrie 2009.
7. **Marinela Marinescu**, *Reprezentare gradient şi comportare asimptotică pentru soluţii (cad lag) asociate cu ecuaţii diferenţiale cu impulsuri-cazul în care câmpurile comută*, Seminarul Ştiinţific Ecuaţii Diferenţiale şi Control Optimal din ICA, 11.04.2008.
8. **Iulian Mircea**, *Evaluarea probabilităţii de ruinare*, Seminarul ştiinţific al Catedrei de Matematică, Academia de Studii Economice din Bucureşti, 25 martie 2010.
9. **Florentin Şerban,** *Extremele funcţiilor de mai multe variabile,* Seminarul ştiinţific şi didactic al Catedrei De Matematică, ASE, Bucureşti, susţinut în mai 2009.
10. **Florentin Şerban,** *Fundamentarea conceptuala şi metodologica a optimizării unui portofoliu de actiuni Aplicaţie în cazul acţiunilor listate la Bursa de Valori Bucureşti*, Seminarul stiintific al grupului Uniunea Economică şi Monetară, sustinut in ianuarie 2011, in cadrul proiectului POSDRU/89/1.5/S/59184.

11. **Aida Toma,** *Minimum divergence estimators and tests: robustness results,* Seminarul Știinţific al Catedrei de Matematică, Academia de Studii Economice din Bucureşti, 17 iunie 2008.
12. **Mariana Sibiceanu,** *Deviații mari,* Seminar ştiinţific susţinut în cadrul CCMAFA al Departamentului de Matematici Aplicate, ASE, Bucureşti, 29.11.2012.