Academia de Studii Economice din Bucureşti

Facultatea de Cibernetică, Statistică şi Informatică Economică

Departamentul de Matematici Aplicate

RAPORT DE CERCETARE

Perioada: 01.01.2013 - 01.10.2014

1. LUCRĂRI PUBLICATE

1.1. Articole publicate în reviste străine cotate ISI

1. **Alexandru Agapie**, M. Agapie, G. Rudolph, G. Zbaganu, (2013) *Convergence of evolutionary algorithms on the n-dimensional continuous space,* IEEE Transactions on Cybernetics, IEEE Press, 43(5), pp.1462-1472, ISSN 2168-2267.
2. **Alexandru Agapie**, M. Agapie, G. Zbaganu, (2013) *Evolutionary algorithms for continuous-space optimisation*, International Journal of Systems Science, Taylor & Francis, 44(3), pp. 502-512, ISSN 0020-7721.
3. **Alexandru Agapie**, A. Andreica, **Marius Giuclea**, (2014) *Probabilistic cellular automata,* Journal of Computational Biology, 21, 9, 699-708, ISSN 1066-5277.
4. **Alexandru Agapie,** A.H. Wright, (2014) *Theoretical analysis of steady state genetic algorithm,* Applications of Mathematics, 59(5), pp. 509-525, Springer, ISSN 0862-7940.
5. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, (2014) *Explaining inefficiency in nonparametric production models: the state of the art*, Annals of Operations Research, 214 (1), 5-30, Springer, ISSN 0254-5330.
6. **Dragoş-Pătru Covei**, (2013) *Quasilinear problems with the competition between convex and concave nonlinearities and variable potentials,* International Journal of Mathematics, 24, 1, 1-11, ISSN 0129-167X.
7. **Dragoş-Pătru Covei**, (2013) *Radial solutions for a quasilinear elliptic system of Schrodinger type*, Computers & Mathematics with Applications, 65, 8, 1187-1193, ISSN 0898-1221.

8. **Dragoș-Pătru Covei**, (2014) *An existence result for a quasilinear system with gradient term under the Keller-Osserman conditions,* Turkish Journal of Mathematics, 8, 2, 267-277, ISSN 1300-0098.

9. **Dragoș-Pătru Covei**, (2014) *Existence and non-existence of solutions for an elliptic system*, Applied Mathematics Letters, 37, 118-123, ISSN 0893-9659.

10. **Dragoș-Pătru Covei**, (2014) *Boundedness and blow-up of solutions for a nonlinear elliptic system,* International Journal of Mathematics, 25, 9, 1-12, ISSN 0129-167X.

11. Vasile Preda, **Silvia Dedu,** Muhammad Sheraz, (2014) *New measure selection for Hunt-Devolder semi-Markov regime switching interest rate models,* Physica A, 407, 350-359, ISSN 0378-4371, Elsevier.

12. **Aida Toma**, **Silvia Dedu,** (2014) *Quantitative techniques for financial risk assesment: a comparative approach using different risk measures and estimation methods*, Procedia Economics and Finance, 8, 712-719, ISSN 2212-5671, Elsevier.

13. **Marinela Marinescu**, **Daniela Ijacu**, (2014) *Reversible stochastic flows associated with nonlinear SPDEs*, Nonlinear Analysis:Theory, Methods&Applications, Elsevier, Vol.94, 185-193, ISSN 0362-546X.

14. **Daniela Ijacu, Marinescu Marinela,** (2014) *Filtering for Non-Markovian SDEs involving nonlinear SPDEs and backward parabolic equations***,** Applied Mathematics & Optimization, Springer, DOI 10.1007/s00245-014-9244-6, ISSN 0095-4616.

15. T. Sireteanu, A. M. Mitu, **Marius Giuclea**, O. Solomon, (2014) *A comparative study of the dynamic behavior of Ramberg-Osgood and Bouc-Wen hysteresis models with application to seismic protection devices*, Engineering Structures, 76, 255-269, ISSN 0141-0296.

16. **Aida Toma**, *Samuela Leoni-Aubin*, (2013) *Optimal robust M-estimators using Renyi pseudodistances,* Journal of Multivariate Analysis, 115, 359-373, ISSN 0047-259X.

17. **Aida Toma**, (2013) *Robustness of dual divergence estimators for models satisfying linear constraints,* Comptes Rendus Mathematique, Volume 351, 7-8, 311-316, ISSN 1631-073X.

18. **Aida Toma**, (2014) *Model selection criteria using divergences*, Entropy, 16, 5, 2686-2698, ISSN 1099-4300.

19. Ciprian Tudor, **Maria Tudor**, (2013) *Fractional 2D-stochastic currents*, Acta Mathematica Scientia, Elsevier, 33, 6, 1507–1521, ISSN 0252-9602.

20. Ciprian Tudor, **Maria Tudor**, (2013) *Gamma-mixed Ornstein-Uhlenbeck sheet*, Publicationes Mathematicae Debrecen, *82, 3-4,* 607–622, ISSN 0033-3883.

21. Cristiana Tudor, **Maria Tudor,** Andrei Anghel, (2014) *Performance of SMEs stocks portfolios at Bucharest Stock Exchange*, Procedia – Social and Behavioral Sciences, Elsevier, ISSN 1877-0428, doi: 10.1016/j.sbspro.2014.09.056

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

1. **Virginia Atanasiu,** (2013) *Some practical insurance problems solved by mathematical theory and credibility theory*, Revista Scientific Bulletin, Series A, Applied Mathematics and Physics, nr. 1/ 2013, pag. 25-34, ISSN 1223-7027.
2. **Cristinca Fulga,** (2013) *Convexification technique and portfolio optimization*, Studies in Informatics and Control, Vol. 22, No. 4, 285-290, ISSN 1220-1766.
3. T. Sireteanu, **Ovidiu Solomon**, A. M. Mitu, **Marius Giuclea**, (2013) *A statistical linearization method of hysteretic systems based on Rayleigh distribution***,** Proceedings of the Romanian Academy, Series A, 14, 4, 335–342, ISSN 1454-9069.
4. T. Sireteanu, A. M. Mitu, **Marius Giuclea**, **Ovidiu Solomon**, D. Stefanov, (2014) *Analytical method for fitting the Ramberg-Osgood model to given hysteresis loops***,** Proceedings of the Romanian Academy, Series A, 15, 1, 35–42, ISSN 1454-9069.
5. **Marius Giuclea**, A. M. Mitu, **Ovidiu Solomon**, (2014) *Generation of stationary Gaussian time series compatible with given power spectral density by using Rayleigh distribution*, Proceedings of the Romanian Academy, Series A, 15, 3, 292-299, ISSN 1454-9069.
6. **Marinela Marinescu,** Mircea Nica, (2013) *Functionals and gradient stochastic flows with jumps associated with nonlinear SPDEs,* Mathematical Reports, Vol.15(65), No.1, 59-68, ISSN 2285-3898.
7. Tănăsescu Paul, **Iulian Mircea,** (2014) *Assessment of the ruin probabilities*, Economic Computation and Economic Cybernetics Studies and Research, vol.48, no. 3/2014, p. 79-98, ISSN 0424-267X.
8. **Costin Ciprian Popescu** (2014) *A fuzzy optimization model*, Economic Computation and Economic Cybernetics Studies and Research, Vol. 48, No. 2/2014, 201-213, ISSN 0424-267X.
9. **Florentin Şerban**, Maria Viorica Ştefănescu, Massimiliano Ferrara, (2013) *Portfolio optimization in the framework Mean–Variance-VaR*, Economic Computation and Economic Cybenetics Studies and Research, 47, 1, 61-78, ISSN 0424 - 267X.
10. **Aida Toma,** Samuela Leoni-Aubin, (2013) *Portfolio selection using minimum pseudodistance estimators*, Economic Computation and Economic Cybernetics Studies and Research, Vol. 47, No. 1, 97-112, ISSN 1842–3264 .

1.3. Articole publicate în reviste româneşti cotate ISI fără factor de impact

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

1. **Virginia Atanasiu**, (2013) *Application of the credibility theory based on important mathematical properties*, Applied Sciences (APPS), Volume 15, pp. 13-29, ISSN 1454-5101.

2. **Silvia Dedu, Florentin Şerban, Ana Tudorache**, (2014) *Quantitative Risk Management Techniques using Interval Analysis, with Applications to Finance and Insurance*, Journal of Applied Quantitative Methods, 9, 2, 58-64, ISSN 1842-4562.

3. **Cristina Pripoae**, G. T. Pripoae, V. Preda, (2013) *Eta-pseudolinearity on differentiable manifolds*, BSG Proceedings, Vol. 20, 2013, pp. 89-95, ISSN 1843-2654

1.5. Articole publicate în volumele unor conferinţe

1. **Cristinca Fulga,** (2014) *Portfolio optimization and preferences,* Proceedings of the Joint International Conference of the INFORMS Group Decision and Negociation Section and the EURO Working Group on Decision Support Systems 2014, Editors : P. Zaraté, G. Camilleri, D. Kamissoko, F. Amblard, Publ. Univ. Toulouse 1 Capitole, 301-306, ISBN: 978-2-917490-27-3.

2. **Iulian Mircea**, Covrig Mihaela, Şerban R. Radu, (2013) *A method for estimate of the risk reserve*, The Eighth International Conference on Economic Cybernetic Analysis: Development and Resources – DERS2013, ASE, NOVEMBER 1-2, 2013, Bucharest, Editura ASE, p.184-192, ISSN: 2247-1820, ISSN-L: 2247-1820.

3. Şerban R. Radu, **Iulian Mircea,** Covrig Mihaela, (2013) *Numerical Results for the Algorithm of the Tangent Elipsa*, The Eighth International Conference on Economic Cybernetic Analysis: Development and Resources – DERS2013, ASE, NOVEMBER 1-2, 2013, Bucharest, Editura ASE, p.228-233, ISSN: 2247-1820, ISSN-L: 2247-1820.

4. **Aida Toma**, Samuela Leoni-Aubin, (2014) *Minimum pseudodistance estimators and applications to portfolio optimization*, Proceedings of 15th Applied Stochastic Models and Data Analysis (ASMDA 2013) International Conference, Mataro (Barcelona) Spain 25-28, June 2013, 931-938.

5. Andrei Anghel, Cristiana Tudor, **Maria Tudor,** (2013) *Testing the Profitability of Technical Trading Rules on Stock Markets*, Proceedings of the 4th International Conference on Business Administration ICBA '13, Recent Researches in Business Administration, Product Design and Marketing, Busines and Economics Series, 10, 144-149, ISSN 2227-460X, ISBN 978-960-474-325-4.

2. CĂRŢI PUBLICATE

2.1. Cărţi publicate în străinătate

2.2. Cărţi publicate în ţară

1. **Virginia Atanasiu**, (2013) *Statistică Matematică*. *Matematici Financiare*. *Algebră Liniară Şi Programare Liniară*. *Teorie Şi Aplicaţii*. Editura Printech, Bucureşti, pg. 392, ISBN 978-606-521-981-6
2. **Ionela Marinela Marinescu**, (2013) *Ecuatii cu derivate partiale neliniare stochastice asociate cu ecuatii diferentiale stochasttice cu salturi cu aplicatii in matematici financiare,* Editura Expert, Institutul National de Cercetari Economice "Costin C. Kiritescu", Bucuresti, pg.151, ISBN 978-973-618-360-7.
3. **Florentin Șerban,** (2013) *Metode clasice şi moderne de evaluare si optimizare a unui portofoliu de active financiare,* Editura ASE, Bucureşti, ISBN 978-606-505-669-5.
4. **Aida Toma**, (2013) *Metode Statistice Robuste cu Aplicaţii în Optimizarea Portofoliilor,* Editura Expert, pg. 100, ISBN 978-973-618-368-8.

2.3. Capitole în volume colective

1. Zhang Xinguang, Wu Yong Hong, **Dragoș-Pătru Covei,** Hao Xinan, (2013) *Complex Boundary Value Problems of Nonlinear Differential Equations: Theory, Computational Methods, and Applications*, Hindawi Publishing Corporation, Abstract and Applied Analysis, Editori invitați: *Zhang Xinguang, Wu Yong Hong,* **Covei, Dragos-Patru,** *Hao Xinan.*
2. **Florentin Serban,** (2013) *Metode de evaluare si optimizare a unui portofoliu de acţiuni,* publicat în volumul Efectele crizei şi perspectivele relansării economice, Editori G. Anghelache, N. Dardac, Editura ASE, Bucureşti, ISBN 978-606-505-582-7.
3. **Aida Toma**, Samuela Leoni-Aubin, (2014) *Minimum pseudodistance estimators and applications to portfolio optimization,* In New Perspectives on Stochastic Modeling and Data Analysis, J.R. Bozeman, V. Girardin and C.H. Skiadas (Eds.), ISAST International, 79-86, ISBN: 978-6188-069-87-9.

3. COMUNICĂRI ŞTIINŢIFICE

3.1. Comunicări la conferinţe internaţionale

1. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Explaining Inefficiency in Nonparametric Production Models: the State of the Art*, 26th European Conference on Operational Research, EUROXXVI, 1-4 July, 2013, Rome, Italy.
2. Anamaria Aldea, **Luiza Bădin**, Carmen Lipară, *Efficiency Analysis of Commercial Banks*

Using a Nonparametric, Unconditional Approach, 26th European Conference on Operational Research, EURO XXVI, 1-4 July, 2013, Rome, Italy.

3. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *CONDEFF: A Toolbox for Conditional Efficiency Measurement*, 13th European Workshop on Efficiency and Productivity Analysis (EWEPA13), 17-20 June 2013, Helsinki, Finland.
4. Anamaria Aldea, **Luiza Bădin**, Carmen Lipară, *Assessing the Impact of Stock Volatility on the Efficiency of Listed Commercial Banks: A Conditional Nonparametric Approach*, 13th European Workshop on Efficiency and Productivity Analysis (EWEPA13), 17-20 June 2013, Helsinki, Finland.
5. Anamaria Aldea, **Luiza Bădin**, Carmen Lipară, *A Conditional Nonparametric Analysis for Assessing the Impact of Stock Volatility on the Efficiency of Listed Commercial Banks*, Asia Pacific Productivity Conference (APPC 2014), 8-11 July 2014, Brisbane, Australia.
6. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Bandwidth Selection Methods for CondEff Toolbox: Introduction and Implementation*, VIIIth North American Productivity Workshop, NAPW 2014, June 4-7, 2014, Ottawa, Canada.
7. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *CondEff Toolbox for Conditional Efficiency Measurement*, 12th International DEA Conference, DEA2014, April 14-17, 2014, Kuala Lumpur, Malaysia.
8. **Silvia Dedu,** Vasile Preda, *Variance reduction techniques for estimating Limited Value-at-Risk and Limited Conditional Tail Expectation*, The 17th International Congress on Insurance: Mathematics and Economics, Copenhagen, Denmark, 1-3 July 2013.
9. **Silvia Dedu, Florentin Şerban**, *Variance reduction techniques for estimating Limited Value-at-Risk and Limited Conditional Tail Expectation measures,* The 15th International Conference Applied Stochastic Models and Data Analysis – ASMDA 2013, Mataró, Spain, 25-28 June 2013.
10. **Aida Toma**, **Silvia Dedu,** *Quantitative techniques for financial risk assesment: a comparative approach using different risk measures and estimation methods,* International Conference 'Economic Scientific Research – Theoretical, Empirical and Practical Approaches'-ESPERA 2013, Bucharest, Romania, 11-12 December 2013.
11. Vasile Preda, **Silvia Dedu,** *Modeling survival data using Lindley-Geometric distribution and some extensions,* The 15th International Conference Applied Stochastic Models and Data Analysis – ASMDA 2013, Mataró, Spain, 25-28 June 2013.
12. **Silvia Dedu,** Muhammad Sheraz, Vasile Preda, *Some criteria to select a pricing measure for solving the valuation problem in incomplete markets,* The 3rd Stochastic Modeling Techniques and Data Analysis International Conference SMTDA 2014, Lisbon, Portugal, 11-14 June 2014.
13. **Aida Toma**, **Silvia Dedu,** *The Minimum Pseudodistance Approach: an Application to Extreme Quantile Estimation in Finance,* The 3rd Stochastic Modeling Techniques and Data Analysis International Conference SMTDA 2014, Lisbon, Portugal, 11-14 June 2014.

14. **Silvia Dedu, Florentin Şerban**, *Estimating portfolio return using interval analysis,* The 22nd Conference on Applied and Industrial Mathematics, Bacău, Romania, September 18-21, 2014.

15. **Florentin Şerban**, **Silvia Dedu,** *An approach about robustness using non-linear scalarizing functionals*, The 22nd Conference on Applied and Industrial Mathematics, Bacău, Romania, September 18-21, 2014.

16. **Cristinca Fulga,** *Optimal portfolio selection with performance evaluation,* The XXVI EURO-INFORMS Joint International Conference, 1-4 July 2013, Rome, Italy.

17. **Cristinca Fulga,** *Optimization and performance evaluation in the portfolio selection problem* The XIII International Conference on Stochastic Programming ICSP 2013, 8-12 July 2013, Bergamo, Italy.

18. **Cristinca Fulga,** *Portfolio multiple criteria analysis, ranking and optimal selection*, The 22^{nd} International Conference on Multiple Criteria Decision Making MCDM 2013, 17-21 June 2013, Malaga, Spain.

19. **Cristinca Fulga,** *Utility-based portfolio selection models in the Risk-Return framework*, The 5^{th} International Conference on Optimization Theory and its Applications, Seville, Spain, 5-7 June 2014.

20. **Cristinca Fulga,** *Portfolio optimization and preferences*, The Joint International Conference of the INFORMS Group Decision and Negotiation Section and the EURO Working Group on Decision Support Systems, Toulouse, France, 10-13 June 2014.

21. **Cristinca Fulga,** *Mathematical modeling of risk preferences with application to portfolio optimization*, The 10^{th} AIMS Conference on Dynamical Systems, Differential Equations and Applications, Madrid, Spain, 7-11 July 2014.

22. Maura Gabriela Felea, Mihaela Covrig, **Iulian Mircea**, Laura Naghi, (2013) *"SOCIOECONOMIC STATUS AND RISK OF TYPE 2 DIABETES MELLITUS AMONG AN ELDERLY GROUP POPULATION IN ROMANIA"*, The 7th International Conference on Applied Statistics (ICAS-2013), 15-16 November 2013, ASE, Bucharest, Proceedings of ICAS - 2013 was published on-line by Elsevier in "Procedia Economics and Finance", vol. 10, 2014, p.61-67.

23. **Iulian Mircea,** Covrig Mihaela, Şerban Radu, *Some Mathematical Models for Longevity Risk in the Annuity Market and Pension Funds,* Emerging Markets Queries in Finance and Business - EMQFB2013, Petru Maior University of Tîrgu-Mures, ROMANIA, 24^{th}-27^{th}, October 2013, Proceedings of EMQFB2013 will be published on-line by Elsevier in its "Procedia Economics and Finance" publication, which is indexed in the Science Direct database and ISI Thomson Conference Proceedings.

24. **Iulian Mircea**, Covrig Mihaela, *On some mathematical models for the management of pension funds",* The 21^{th} Conference on Applied and Industrial Mathematics, CAIM 2013, Organizers: Romanian Society of Applied and Industrial Mathematics, Faculty of Mathematics and Computer Science, University of Bucharest, Institute of Mathematical Statistics and Applied Mathematics of Romanian Academy, Academy of Romanian Scientists, University of Bucharest, 19^{th} – 22^{nd} of September, 2013. Book of abstracts:

p.64-65, ISSN 1841-5512.

25. Tănăsescu Paul, **Iulian Mircea,** *Assessment of the ruin probabilities*, International Finance and Banking Conference – FI BA 2014 (XII edition), Organized by Faculty of Finance, Insurance, Banking and Stock Exchange from University of Economic Studies, March 27-28, 2014, Bucharest.
26. **Ionela Marinela Marinescu,** *Admissible strategies and European claims for non-Markovian SDEs*, 15th Apllied Stochastic Models and Data Analysis International Conference, Mataro (Barcelona), Spania, 25-28 June 2013.
27. **Aida Toma**, Samuela Leoni-Aubin, *Minimum pseudodistance estimators and applications to portfolio optimization,* The 15th Conference Applied Stochastic Models and Data Analysis – ASMDA 2013, Mataro, Barcelona, Spania, 25-28 Iunie 2013.
28. **Aida Toma**, Samuela Leoni-Aubin, *Robust minimum pseudodistance estimators and applications in portfolio optimization*, International Conference on Robust Statistics – ICORS 2013, Sankt Petersburg, Rusia, 8-12 Iulie 2013.
29. **Aida Toma, Silvia Dedu,** *New Methods for Extreme Quantile Estimation in Finance*, International Conference 'Economic Scientific Research – Theoretical, Empirical and Practical Approaches', ESPERA 2014, București, 13-14 Noiembrie, 2014.
30. **Silvia Dedu, Aida Toma,** *An Integrated Risk Measure and Information Theory Approach for Modeling Financial Data and Solving Decision Making Problems*, International Conference 'Economic Scientific Research – Theoretical, Em Empirical and Practical Approaches' ESPERA 2014, București, 13-14 Noiembrie, 2014.
31. Andrei Anghel, Cristiana Tudor, **Maria Tudor,** *Testing the Profitability of Technical Trading Rules on Stock Markets*, The 4th International Conference on Business Administration ICBA '13, Chania, Greece, August 27-29, 2013.
32. Cristiana Tudor, **Maria Tudor,** Andrei Anghel, *Performance of SMEs stocks portfolios at Bucharest Stock Exchange*, The 10th International Strategic Management Conference, Rome, Italy, June 19-21, 2014.

3.2. Comunicări la conferințe naționale

1. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *Nonparametric conditional efficiency analysis with an application in the banking sector*, 16th Conference of the Society of Probability and Statistics from Romania, 26 April 2013, Bucharest, Romania.
2. **Luiza Bădin**, Cinzia Daraio, Leopold Simar, *CondEff Toolbox: Bandwidth Selection Methods for Conditional Efficiency Measurement*, 17th Conference of the Society of Probability and Statistics from Romania, April 25-26, 2014, Bucharest, Romania.
3. **Silvia Dedu,** *Optimization of some risk measures in reinsurance,* A 16-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 26 Aprilie 2013.
4. **Silvia Dedu,** *Restricted optimal retention under minimizing limited risk measures*, A 17-a

Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 25-26 Aprilie 2014.

5. **Cristinca Fulga**, *Optimization and performance evaluation in the portfolio selection problem*, The 16th National Conference of the Society for Probability and Statistics from Romania, Bucharest, 26-27 April 2013.
6. **Cristinca Fulga**, *Mean-Risk portfolio optimization and preferences*, The 17th National Conference of the Society for Probability and Statistics from Romania, Bucharest, 25-26 April 2014.
7. **Iulian Mircea**, Covrig Mihaela, *A method for estimate of the risk reserve in insurance*, comunicare la „A 16-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România”, Academia de Studii Economice, Bucureşti, 26 aprilie 2013, Abstractele lucrărilor, p.22, ISSN 2242-7863, ISSN-L 2242-7863**.**
8. **Iulian Mircea**, Covrig Mihaela, Naghi Laura Elly, *Life insurance princing with fuzzy random variables*, comunicare la „A 17-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România”, Universitatea Tehnică de Construcţii Bucureşti, 25 aprilie 2014, Abstractele lucrărilor, p.14, ISSN 2343-7863, ISSN-L 2343-7863**.**
9. Covrig Mihaela, Naghi Laura Elly, **Iulian Mircea**, *Some perturbed risk models with reinvested surplus*, comunicare la „A 17-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România”, Universitatea Tehnică de Construcţii Bucureşti, 25 aprilie 2014, Abstractele lucrărilor, p.14, ISSN 2343-7863, ISSN-L 2343-7863**.**
10. **Marinela Marinescu, Daniela Ijacu,** *A filtering problem for SDEs with jumps*, A 16- a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 26 Aprilie 2013.
11. **Marinela Marinescu,** *A filtering problem for SDEs with unbounded jumps*, A 17- a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 25 Aprilie 2014.
12. **Florentin Şerban,** *Construcţia unui portofoliu reprezentativ pentru BVB cu ajutorul Analizei în Componente Principale,* A 16-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 26 Aprilie 2013.
13. **Florentin Şerban,** *Optimizarea unui portofoliu folosind funcţionale neliniare scalare,* A 17-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 25-26 Aprilie 2014.
14. **Aida Toma**, Amor Keziou, *Robustness of dual divergence estimators for moment condition models*, A 16- a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 26 Aprilie 2013.
15. **Maria Tudor, Cristiana Tudor,** *On the forecasting performance of symmetric and asymmetric conditional volatility models: in-sample and out-of-sample analysis,* A 16-a Conferinţă a Societăţii de Probabilităţi şi Statistică din România, Bucureşti, 26 Aprilie 2013.

3.3. Seminarii ştiinţifice susţinute

1. **Luiza Bădin**, *CondEff: A Toolbox for Conditional Efficiency Measurement*, Seminar MORE@DIAG, DIPARTIMENTO DI INGEGNERIA INFORMATICA, AUTOMATICA E GESTIONALE, Sapienza University of Rome, July 4, 2013, Rome, Italy.
2. **Luiza Bădin**, *Nonparametric Conditional Efficiency Analysis: Recent Methodological Developments and Practical Implementation*, Applied Economics Seminar, School of Economics/CEPA, University of Queensland, July 16, 2014, Brisbane, Australia.