

Fisa de verificare a indeplinirii standardelor minimale pentru Comisia de stiinte economice si administrarea afacerilor

Candidat: Ciprian NECULA

0	1	2	3	4	5	6	7	8	9	10	11	12	13
Nr. crt.	Referințe bibliografice (autori, titlu articol/carte, revista/editura, anul apariției, indexarea, ISSN sau ISBN etc.)	s_i	n_i	$(s/n_i) * 100$	W_j	n_j	W_j/n_j	CS_k	p_k	n_k	$CS_k * p_k / n_k$	CF_i	Ci_m
1	Necula C. , A-N Radu; Quantifying the recapitalization fund premium using option pricing techniques; <i>Economics Letters</i> , 114, 3, 249-251; 2012; ISI ($s \geq 0.25$); ISSN 0165-1765.	0.7453	2	37.27	-	-	-	-	-	-	-	-	-
2	Necula C. , Modeling the Dependency Structure of Stock Index Returns using a Copula Function Approach, <i>Romanian Journal of Economic Forecasting</i> , 13, 3, 96-106; 2010; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	1	7.00	-	-	-	-	-	-
3	Altar M., C. Necula , G. Bobeica; Estimating Potential GDP for the Romanian Economy. An Eclectic Approach; <i>Romanian Journal of Economic Forecasting</i> , 13, 3, 5-25; 2010; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	3	2.33	-	-	-	-	-	-
4	Necula C. ; A Copula-GARCH Model; <i>Economic Research (Ekonomika istrazivanja)</i> , 23, 2, 1-10; 2010; ISI ($s = 0$); ISSN 1331-677X.	-	-	-	7	1	7.00	-	-	-	-	-	-
5	Altar M., C. Necula , G. Bobeica, Estimating the Cyclically Adjusted Budget Balance for the Romanian Economy. A Robust Approach, <i>Romanian Journal of Economic Forecasting</i> , 13, 2, 79-99; 2010; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	3	2.33	-	-	-	-	-	-
6	Necula C. ; A Two-Country Discontinuous General Equilibrium Model; <i>Economic Computation and Economic Cybernetics Studies and Research</i> , 44, 2, 187-200; 2010; ISI ($s = 0$); ISSN 0424-267X.	-	-	-	7	1	7.00	-	-	-	-	-	-
7	Necula C. ; Modeling Heavy-Tailed Stock Index Returns Using the Generalized Hyperbolic Distribution; <i>Romanian Journal of Economic Forecasting</i> , 10, 2, 118-131; 2009; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	1	7.00	-	-	-	-	-	-
8	Necula C. , A-N Radu; Detecting Regime Switches In The Eur/Ron Exchange Rate Volatility; <i>Annals of Faculty of Economics</i> , XVIII, 3, 610-615; 2009; REPEC, DOAJ, EBSCO; ISSN 1582-5450.	-	-	-	6	2	3.00	-	-	-	-	-	-
9	Altar M., C. Necula , G. Bobeica, Modeling the Economic Growth in Romania. The Influence of Fiscal Regimes; <i>Romanian Journal of Economic Forecasting</i> , 9, 4, 146-160; 2008; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	3	2.33	-	-	-	-	-	-
10	Altar M., C. Necula , G. Bobeica, Modeling the Economic Growth in Romania. The Role of Human Capital; <i>Romanian Journal of Economic Forecasting</i> , 9, 3, 115 - 128; 2008; ISI ($s = 0$); ISSN 1222-5436.	-	-	-	7	3	2.33	-	-	-	-	-	-

0	1	2	3	4	5	6	7	8	9	10	11	12	13
11	Altar M., L. Albu, C. Necula , G. Bobeică; <i>Finanțe publice: introducerea unui cadru fiscal-bugetar pe termen mediu</i> ; IER; București; 2010; ISBN – 973-7736-92-5.	-	-	-	-	-	-	8	0.25	4	0.50	-	-
12	Necula C. , <i>Evaluarea opțiunilor financiare. Volumul I - Modelul Black-Scholes-Merton</i> ; ASE; București; 2009; ISBN – 978-606-505-157-7.	-	-	-	-	-	-	8	1.00	1	8.00	-	-
13	Necula C. , <i>Evaluarea opțiunilor financiare. Volumul II - Modele multifactoriale</i> ; ASE; București; 2009; ISBN – 978-606-505-158-4.	-	-	-	-	-	-	8	1.00	1	8.00	-	-
14	Iancu A. (ed.); <i>Economic convergence</i> ; C.H. Beck; București; 2008; ISBN – 978-973-27-1630-4	-	-	-	-	-	-	6	0.10	4	0.15	-	-
15	Altar M., C. Necula , G. Bobeică, s.a.; <i>Fundamentarea de politici care sa asigure consistenta si sustenabilitatea finantelor publice</i> ; ASE; București; 2008; ISBN – 978-606-505-086-0	-	-	-	-	-	-	8	0.10	5	0.16	-	-
16	Altar M., I. Stancu, C. Necula , G. Bobeică, s.a.; <i>Elaborarea si estimarea de modele econometrice pentru studierea volatilitatii mediului macroeconomic din Romani</i> ; ASE; București; 2008; ISBN – 978-606-505-087-7.	-	-	-	-	-	-	8	0.10	6	0.13	-	-
17	Altar M., L. Albu, I. Dumitru; C. Necula ; <i>Impactul liberalizarii contului de capital asupra cursului de schimb si a competitivitatii economiei romanesti</i> ; IER; București; 2006; ISBN – 973-7736-28-1	-	-	-	-	-	-	8	0.25	4	0.50	-	-
18	Necula C. , A-N Radu; Macroeconomic Implications of Population Ageing and Pension Reform in Romania; GDN Regional Research Competition X Conference; Prague, Czech Republic; 22-23 August 2010; discussants: Mario Holzner, Sergey Slobodyan	-	-	-	-	-	-	-	-	-	-	2	-
19	Necula C. , U. Valetka; City Size Distribution Dynamics in Transition Economies: A Cross-Country Investigation; Eleventh Annual Global Development Conference "Regional and Global Integration: Quo Vadis?", Prague, Czech Republic, January 11-18, 2010; workshop "Cities: An Analysis of the Post-Communist Experience"; discussants: Tatiana Mikhailova, Ira Gang	-	-	-	-	-	-	-	-	-	-	2	-
20	Liang, J.-R.; Fractional Fokker-Planck Equation and Black-Scholes Formula in Composite-Diffusive Regime; <i>Journal of Statistical Physics</i> , 146(1), 205-216; 2012; ISI ($s \geq 0.25$); ISSN 0022-4715; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5
21	Dajcman S.; Dynamics of Hungarian stock market linkages with European stock markets in the period 1997-2010: DCC-GARCH Analysis; <i>Actual Problems of Economics</i> , 130(4), 354-365; 2012; Scopus; ISSN 1993-6788; citare Necula, C; Modeling the dependency structure of stock index returns using a copula function approach; Romanian Journal of Economic Forecasting; 2010.	-	-	-	-	-	-	-	-	-	-	-	2
22	Dajcman S., Festic, M., Kavkler, A.; Comovement between central and eastern European and developed European stock markets: Scale based wavelet analysis; <i>Actual Problems of Economics</i> , 129(3), 375-384; 2012; Scopus; ISSN 1993-6788; citare Necula, C; Modeling the dependency structure of stock index returns using a copula function approach; Romanian Journal of Economic Forecasting; 2010.	-	-	-	-	-	-	-	-	-	-	-	2
23	Dajcman S., Festic M., Kavkler A.; Comovement Dynamics between Central and Eastern European and Developed European Stock Markets during European Integration and Amid Financial Crises - A Wavelet Analysis; <i>INZINERINE EKONOMIKA-ENGINEERING ECONOMICS</i> , 23(1), 22-32; 2012; ISI ($0 < s < 0.25$); ISSN 1392-2785; citare Necula, C; Modeling the dependency structure of stock index returns using a copula function approach; Romanian Journal of Economic Forecasting; 2010.	-	-	-	-	-	-	-	-	-	-	-	3

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24	Stanica, C.N.; Modeling government policies used for Sustaining economic growth in Romania; <i>Romanian Journal of Economic Forecasting</i> , 14(4), 90-105; 2011; ISI (s = 0); ISSN 1222-5436; citare Altar M., C. Necula, G. Bobeica; Estimating Potential GDP for the Romanian Economy. An Eclectic Approach; Romanian Journal of Economic Forecasting; 2010.	-	-	-	-	-	-	-	-	-	-	-	2
25	Dajčman, S., Kavkler, A.; A comparative DCC-GARCH and rolling wavelet correlation analysis of interdependence between the Slovenian and European stock markets; <i>Economic Computation and Economic Cybernetics Studies and Research</i> , 4; 2011; ISI (s = 0); ISSN 0424-267X; citare Necula, C.; Modeling the dependency structure of stock index returns using a copula function approach; Romanian Journal of Economic Forecasting; 2010.	-	-	-	-	-	-	-	-	-	-	-	2
26	Morar Triandafil, C et al.; The drivers of the cee exchange rate volatility - empirical perspective in the context of the recent financial crisis; <i>Romanian Journal of Economic Forecasting</i> , 14(1), 212-229; 2011; ISI (s = 0); ISSN 1222-5436; citare Altar, M., Necula, C., Bobeică, G. Modeling the economic growth in Romania. The influence of fiscal regimes; Romanian Journal of Economic Forecasting; 2008.	-	-	-	-	-	-	-	-	-	-	-	2
27	Caraiani, P.; Fiscal policy in CEE countries. Evidence from Czech Republic and Romania; <i>Ekonomicky Casopis</i> , 59, 79-104; 2011; ISI (0 < s < 0.25); ISSN 0013-3035; citare Altar, M., Necula, C., Bobeică, G. Modeling the economic growth in Romania. The influence of fiscal regimes; Romanian Journal of Economic Forecasting; 2008.	-	-	-	-	-	-	-	-	-	-	-	3
28	Udriște C., Damian V.; Simplified single-time stochastic maximum principle; <i>Balkan Journal of Geometry and its Applications</i> , 16, 155-173; 2011; Scopus; ISSN 1224-2780; citare Altăr, M., Necula, C., Bobeică, G. Modeling the economic growth in Romania. The role of human capital; Romanian Journal of Economic Forecasting; 2008.	-	-	-	-	-	-	-	-	-	-	-	2
29	Dumitru, I., Dumitru, I.; Business cycle correlation of the new meber states with eurozone - The case of Romania; <i>Romanian Journal of Economic Forecasting</i> , 13(4), 16-31; 2010; ISI (s = 0); ISSN 1222-5436; citare Altar, M., Necula, C., Bobeică, G. Modeling the economic growth in Romania. The influence of fiscal regimes; Romanian Journal of Economic Forecasting; 2008.	-	-	-	-	-	-	-	-	-	-	-	2
30	Xiao, W-L, W-G Zhang, X-L Zhang, Y-L Wang; Pricing currency options in a fractional Brownian motion with jumps, <i>Economic Modelling</i> , 27, 935-942; 2010; ISI (s ≥ 0.25); ISSN 0264-9993; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5
31	Kong, F., Kong, X; Martingale analysis of n-th power payoffs European option pricing with dividend payment; <i>Advances in Systems Science and Applications</i> , 10(2), 335-340; 2010; Scopus; ISSN 1078-6236; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	2
32	Zhang C., Zhang J.-Z; Pricing formulae of asian options under the fractional Brownian motion; <i>Journal of Donghua University</i> , 27(5), 656-659; 2010; Scopus; ISSN 1672-5220; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	2
33	Meng L., Wang M.; Comparison of black-scholes formula with fractional black-scholes formula in the foreign exchange option market with changing volatility; <i>Asia-Pacific Financial Markets</i> , 17(2), 99-111; 2010; Scopus; ISSN 1387-2834; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	2
34	Rao, B. L. S. P; <i>Statistical Inference for Fractional Diffusion Processes</i> ; Wiley; 2010; ISBN 978-0-470-66568-8; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004	-	-	-	-	-	-	-	-	-	-	-	4
35	Zhang W-G, W-L. Xiao, C-X. He; Equity warrants pricing model under Fractional Brownian motion and an empirical study; <i>Expert Systems with Applications</i> , 36, 3056-3065; 2009; ISI (s ≥ 0.25); ISSN 0957-4174; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5

0	1	2	3	4	5	6	7	8	9	10	11	12	13
36	Zhang W.-G. et al.; Pricing European currency options in a fractional Brownian environment; <i>System Engineering Theory and Practice</i> , 29(6), 68-76; 2009; Scopus; ISSN 1000-6788; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	2
37	Rostek S.; <i>Option Pricing in Fractional Brownian Markets</i> ; Springer-Verlag; 2009; ISBN 978-3-642-00330-1; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004	-	-	-	-	-	-	-	-	-	-	-	4
38	Biagini, F., B. Oksendal, Y. Hu, T. Zhang; <i>Stochastic Calculus for Fractional Brownian Motion and Applications</i> ; Springer-Verlag; 2008; ISBN 978-1852339968; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004	-	-	-	-	-	-	-	-	-	-	-	4
39	Biagini, F., B. Oksendal, A. Sulem, N. Wallner; An introduction to white-noise theory and Malliavin calculus for fractional Brownian motion, <i>Proceedings of the Royal Society A: Mathematical Physical and Engineering Sciences</i> , 460, 347-372; 2004; ISI ($s \geq 0.25$); ISSN 1364-5021; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5
40	Elliott, RJ, L. Chan; Perpetual American options with fractional Brownian motion; <i>Quantitative Finance</i> , 4, 2, 123 - 128; 2004; ISI ($s \geq 0.25$); ISSN 1469-7688; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5
41	Vasconcelos, G.L.; A guided walk down Wall Street: an introduction to econophysics; <i>Brazilian Journal of Physics</i> , 34, 3b, 1039-1065; 2004; ISI ($s \geq 0.25$); ISSN 0103-9733; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	7.5
42	Benth, F.E.; On arbitrage-free pricing of weather derivatives based on fractional Brownian motion; <i>Applied Mathematical Finance</i> , 10(4), 303-324; 2003; Scopus; ISSN 1350-486X; citare Necula C.; Option Pricing in a Fractional Brownian Motion Environment; Mathematical Reports; 2004.	-	-	-	-	-	-	-	-	-	-	-	2
TOTAL		-	-	I₁ = 37.27			I₂ = 40.33	-	-		I₃ = 17.44	I₄ = 4.00	I₅ = 87.00

$$\text{Criteriul C} = \text{I1} + \text{I2} + \text{I3} + \text{I4} + \text{I5} = 186.04$$

$$\text{I1} = 37.27$$

$$\text{I1} + \text{I2} = 77.60$$

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