

Alin Marius ANDRIEȘ

Nationality: Romanian

Date of birth: September 3rd, 1982

Contact:

Faculty of Economics and Business Administration,

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Research Interests

Financial development; Financial intermediation; Banking regulation and supervision; Financial markets; Monetary policy.

Current Positions

07/2014 – present	Doctoral Supervisor – Doctoral School Economics and Business Administration, Alexandru Ioan Cuza University of Iași, Romania
10/2012 – present	Senior Lecturer – Faculty of Economics and Business Administration, Alexandru Ioan Cuza University of Iași, Romania

Previous Positions

07/2015 – 01/2016	GO8 European Senior Research Fellow – School of Banking and Finance, University of New South Wales, Sydney, Australia
07/2013 – 08/2014	SCIEX Senior Research Fellow - Swiss Institute of Banking and Finance s/bf-HSG, University of St. Gallen, Switzerland
01/2012 – 04/2012	Visiting Senior Research Fellow, ICMA Centre, Henley Business School, University of Reading, UK
10/2010 – 03/2013	Senior Research Fellow – Bucharest Academy of Economic Studies, Romania
09/2008 – 09/2012	Teaching and Research Assistant, Faculty of Economics and Business Administration, Alexandru Ioan Cuza University of Iași

Education

2014	Habilitation in Economics (Finance), Bucharest University of Economic Studies, Romania
2010	PhD in Finance – Alexandru Ioan Cuza University of Iași, Romania
2006	MSc in Economics – Alexandru Ioan Cuza University of Iași, Romania
2007	BSc in Law – Alexandru Ioan Cuza University of Iași, Romania
2005	BSc in Economics – Alexandru Ioan Cuza University of Iași, Romania

Publications in refereed journals

- Andries A.M., Mutu S. (2016 forthcoming) *Systemic risk, corporate governance and regulation of banks across emerging countries*, **Economics Letters**
- Andries A.M., Ursu S.G. (2016 forthcoming) *Financial crisis and bank efficiency: An empirical study of European Banks*, **Economic Research**, DOI:10.1080/1331677X.2016.1175725
- Andries A.M., Ihnatov I., Tiwari A.K. (2016) *Comovement of exchange rates: A wavelet analysis*, **Emerging Markets Finance and Trade**, 52(3): 574-588, DOI: 10.1080/1540496X.2014.998563
- Andrieş A.M., Corovei, E., Mutu, S. (2015) *Liquid reserves accumulation during the financial crisis. Empirical evidence from the European banking system*, **Transformations in Business & Economics**, 14(35A): 443-463
- Paraschiv F., Mudry P.A., Andrieş A.M. (2015) *Stress-testing for portfolios of commodity futures*. **Economic Modelling**, 50: 9-18
- Rotilă D.M., Onofrei M., Andrieş A.M. (2015), *The relation between stock returns, trading volume and return volatility of the CEE banks*, **Transformations in Business & Economics**, 14(35A): 478-497
- Andrieş A.M., Cocriş V., Plescau I. (2015) *Low interest rates and bank risk-taking: Has the crisis changed anything?*, **Review of Economic and Business Studies**, 8(1): 127 – 150
- Andries A.M., Ihnatov I., Tiwari A.K. (2014) *Analyzing time-frequency relationship between interest rate, stock price and exchange rate through continuous wavelet*. **Economic Modelling**, 41: 227-238
- Andries A.M., Capraru B. (2014) *The nexus between competition and efficiency: the European banking industries experience*. **International Business Review**, 23(3): 566-579
- Andries A.M., Capraru B. (2014). *Convergence of Bank Efficiency in Emerging Markets: The Central And Eastern European Countries' Experience*. **Emerging Markets Finance and Trade**, 50(4): 9-30
- Andrieş A.M., Mutu S., Ursu S.G. (2014) *Impact of institutions, financial reform and economic governance on bank performance*. **Transformations in Business & Economics**. 13(33C): 410-429
- Andries A.M., Mutascu M., Tiwari A.K. (2013) *Decomposing time-frequency relationship between producer price and consumer price indices in Romania through wavelet analysis*, **Economic Modelling**, 31(2): 151-159
- Andries A.M., Mehdiian S., Stoica O. (2013) *The impact of European Integration on Efficiency and Productivity Growth of Romanian Banks*, **Engineering Economics**, 24(3): 187 -197
- Andries A.M., Capraru B. (2013) *Impact of Financial Liberalization on Banking Sectors Performance from Central and Eastern European Countries*, **PLoS ONE** 8(3): e59686. DOI:10.1371/journal.pone.0059686
- Andries A.M., Capraru B. (2012) *Competition and efficiency in EU27 banking systems*, **Baltic Journal of Economics**, 12(1): 41-60
- Andries A.M., Cocris V., Ursu S. (2012) *Determinants of Bank Performance in CEE Countries*, **Review of Economic and Business Studies**, 5(2): 165 – 178
- Andries A.M. (2011) *The determinants of bank efficiency and productivity growth in the Central and Eastern European banking systems*, **Eastern European Economics**, 49(6): 39–60
- Andries A.M., Cocris V. (2010) *A Comparative Analysis of the Efficiency of Romanian Banks*, **Romanian Journal of Economic Forecasting**, 13(4): 54-75

Andries A.M. (2008) *Monetary Policy Transmission Mechanism In Romania - A VAR Approach*, *Theoretical and Applied Economics*, 11(528): 250-260

Working papers

Andries A.M., Fischer A., Yesin P. (2015) *The impact of international swap lines on stock returns of banks in emerging markets*, Swiss National Bank Working Papers 7/2015 , CEPR Discussion Papers 1167 and Study Center Gerzensee Working Paper 16-01

Andries A.M., Brown M. (2014) *Credit booms and busts in emerging markets: The role of bank governance and regulation*, University of St. Gallen, Working Papers on Finance no. 2014/14

Andries A.M., Capraru B., Ihnatov I., Tiwari A.K. (2015) *Interest rate and Exchange rates in emerging economies: Is there a lead-lag relationship?*

Andries A.M., Capraru B., Mutu S. The impact of corporate governance on banks efficiency

Andries A.M., Vîrlan C. (2015) *Risk arbitrage in Poland: Are cross – border M&A deals more risky?*

Work in progress

Board network and bank performance during the crisis

The impact of international financial crisis on bank performance in CEE countries (with B. Căpraru, F. Ieșan-Muntean and I. Ihnatov)

The impact of the recent financial crisis on the financing of European SMEs (with I. Ihnatov, M. Foca and S.G. Ursu)

Impact of director gender on the bank business model (with S. Mehdiian and O. Stoica)

Foreign currency loans and systemic risk in emerging Europe (with S. Mutu)

Conference Presentations

2016 Eastern Finance Association 2016 Annual Meeting, Eastern Finance Association, in Baltimore, Maryland, U.S., 6 – 9 April 2016

International Finance and Banking Conference FIBA 2016, Bucharest, Romania, 24 – 26 March 2016

2015 The 28th Australasian Finance and Banking Conference, Sydney, Australia, December 16–18, 2015

Financial Research Network "The Art of Finance" Annual Conference, Palm Cove, Australia, November 12–15, 2015

The 30th Annual Congress of the European Economic Association, Mannheim, Germany, August 24-27, 2015

Second The Yale Program on Financial Stability (YPFS) Annual Conference, New Haven, US, August 8, 2015

SNB-BIS-CEPR-FRBD Conference "Spillovers of conventional and unconventional monetary policy: the role of real and financial linkages", Zurich, July 9-10, 2015

8th Edition International Risk Management Conference, Luxembourg, Luxembourg, June 15-16, 2015

The 13th INFINITI Conference on International Finance, Ljubljana, Slovenia, June 8-9, 2015

Financial Supervisory Authority Conference: The Role of Non-Banking Financial Markets in Sustaining Economic Growth Date, Bucharest, Romania, May 28, 2015

- 2015 Midwest Finance Association Annual Meeting, Chicago, March 4-7, 2015
 Finance and Banking Conference - FI BA 2015, Bucharest, Romania, March, 2015
- 2014 XXIII International Rome Conference on Money, Banking and Finance, Rome, Italy, December 11-12, 2014
 8th South-Eastern European Economic Research Workshop - Global Banks and International Shock Transmission, Bank of Tirana, 3-4 December 2014, Tirana, Albania
 Swiss National Bank Workshop on Foreign Currency Lending in Europe since the Financial Crisis, 21 November 2014, Zurich, Switzerland
 7th Edition International Risk Management Conference, Warsaw, Poland, June 23-24
 Conference Banking and Financial Markets after the Financial Regulatory Reform, Brno, Czech Republic, May 21-23, 2014
 Finance and Banking Conference - FI BA 2014, Bucharest, Romania, March 21-28, 2014
- 2013 26th Annual Australasian Finance and Banking Conference, Sydney, Australia, December 17-19, 2013
 IV World Finance Conference, Limassol, Cyprus, July 1 – 3, 2013
 6th Edition International Risk Management Conference “Enduring Financial Stability – Contemporary Challenges for Risk Management and Governance”, Copenhagen Business School, Denmark, June 24 – 25, 2013
 Finance and Banking Conference - FI BA 2013 (XI edition), Bucharest University of Economic Studies, Romania, March 28-29, 2013
- 2012 EuroConference 2012, Global Economic and Financial System: Crisis or Change?, Society for the Study of Emerging Markets and University of Primorska, Portorož, Slovenia, July 12 – 14, 2012
 2012 FMA European Conference, Financial Management Association International (FMA), Istanbul, Turkey, June 6 – 8, 2012
 4th International IFABS Conference on “Rethinking Banking and Finance: Money, Markets and Models”, International Finance and Banking Society and University of Valencia, Valencia, Spain, June 18 – 20, 2012
- 2011 EuroConference 2011: „Crises and Recovery in Emerging Markets”, The Society for the Study of Emerging Markets (SSEM), Izmir, Turkey, June 27 – 30, 2011
 European Financial Management Association (EFMA) 2011 Annual Conference, University of Minho, Braga, Portugal, June 22 – 25, 2011
 3rd International Conference „Economies of Central and Eastern Europe: Convergence, Opportunities and Challenges”, Tallinn School of Economics and Business Administration, Society for the Study of Emerging Markets and Central Bank of Estonia, Tallinn, Estonia, June 12 – 14, 2011
 13th International Conference on Finance And Banking „Lessons learned from the financial crisis”, Ostrava, Czech Republic, October 12 – 13, 2011
- 2010 XIX International “Tor Vergata” Conference on Money, Banking and Finance, University of Rome “Tor Vergata”, Faculty of Economics, December 13 – 17, 2010
 2010 International Conference on “Global trends in the efficiency and risk management of financial services”, EWG-EPA, Chania, Greece, July 2 – 4, 2010
 2010 Global Finance Conference, Poznan University of Economics and Global Finance Association, Poznan, Poland, June 27 – 30, 2010

- 2009 5th International Conference "Institutions and economic performance" – Iasi, Romania, November, 2009
12th International Conference on Finance and Banking "Structural and Regional Impacts Of Financial Crises", Karviná, Czech Republic, October, 2009
- 2008 XVII International Tor Vergata Conference on Banking and Finance "Emerging Markets, Currencies and Financial Stability", Rome, Italy, December 3 – 5, 2008
3rd Annual South East European Doctoral Student Conference, SEERC, – Thessaloniki, Greece, June 26 – 27, 2008
- 2007 International Conference on Financial and monetary policies in European Union – Bucharest, Romania, December, 2007
2nd International Conference "Globalization and Higher Education in Economics and Business Administration (GEBA2007) – Iasi, Romania, October, 2007

Member of the projects team

- 2016-2018 Country Team Leader – Project "SHARE - Survey of Health, Ageing and Retirement in Europe", European Research Infrastructure Consortium (SHARE-ERIC)
- 2015-2017 Manager – Project "Banking Risk and Financial Stability in Emerging Economies: The Role of Governance and Regulation", Number of the Project: PN-II-RU-TE-2014-4-0443, Grant of the Romanian National Authority for Scientific Research and Innovation, CNCS – UEFISCDI
- 2015-2017 Member - Project "How Banking Competition, Efficiency and Stability Evolve During the Crisis in Europe: An Agent - Principal Approach", Number of the Project PN-II-RU-TE-2014-4-0291, Grant of the Romanian National Authority for Scientific Research and Innovation, CNCS – UEFISCDI
- 2015-2016 Grant RG142898/2015, Scheme: Group of Eight Australia (GO8) / European Fellowships
- 2014-2015 Manager – Project "Banks performance and stability across CEE", Number of the Project: GI-2014-10, Grants for Young Researchers - Alexandru Ioan Cuza University of Iași
- 2014-2015 Sciex-NMSch (Project Code 12.309/2013) "Bank Risk - Taking across Central and Eastern European Countries: The Role of Home and Host Country Regulation and Supervision (BaRiTReg)"
- 2012-2014 Team Member – "CEE banking sector stability after the reform of the European financial supervision architecture", Jean Monnet Programme: Key Activity 1, Reference: 530069-LLP-2012-CZ-AJM-RE
- 2010-2013 Team Member – Project POSDRU/86/1.2/S/53202 "Advanced Skills - training and research – in the international risk management", funded by ESF - European Social Fund through Human Resources Development Operational Programme
- 2010-2013 Assistant Manager – Project POSDRU/89/1.5/S/49944 "Developing the Innovation Capacity and Improving the Impact of Research through Post-doctoral Programmes", funded by ESF - European Social Fund through Human Resources Development Operational Programme
- 2009-2011 Assistant Manager – Project POSDRU/21/1.5/G/22682 "Doctoral research programs of excellence in economics through active partnerships", funded by ESF - European

- 2008–2010 Social Fund through Human Resources Development Operational Programme
Team Member – Project “Studies of Competitiveness of Small and Medium Enterprises Sector in view of Local and Regional Sustainable Development through Economic and Financial Policies” (STUD_COMP_IMM), funded by National Center for the Management of Programmes through PNCDI 2, Program 4 – Partnerships in Priority Areas
- 2007–2009 Team Member – Project “Developing a partnership for excellence to create an intelligent and interactive system to manage public administration’s relation with citizens and business environment” funded by National Center for the Management of Programmes through PNCDI 2, Program 4 – Partnerships in Priority Areas

Academic Teaching

Graduate courses – *Microeconomics of Financial Institutions, Credit Risk Analysis and Research Methods in Finance.*

Undergraduate courses – *Money and Credit; Corporate Banking; Capital Markets; and Introduction to Research.*

Courses and internships

- 02-03/2011 Research visit, Faculty of Economics and Business, University of Groningen, Netherlands
- 07-08/2007 *Internship* – National Bank of Romania, Modeling and Macroeconomic Forecasting Department, Romania
- 2006 *Financial Investment Services Agents*, Romanian Banking Institute, Bucharest, Romania

Ad-hoc Reviewer

European Journal of Operational Research; Economic Modelling; PLoS ONE; International Business Review; Emerging Markets Review; Economics Letters; Journal of Financial Stability; Journal of Business Economics and Management; Journal of World Business; Applied Economics; Journal of Economic Integration; Applied Financial Economics; Emerging Markets Finance and Trade; Economic System; Economic Research.

Fellowships

- 2015-2016 Go8 European Fellowship, Australia
- 2013-2014 SCIEX Postdoctoral Fellowship, Switzerland
- 2010-2013 Postdoctoral Research Fellowship, Bucharest Academy of Economic Studies
- 2006-2009 Doctorate Fellowship, Alexandru Ioan Cuza University of Iasi

Additional skills

Computer Knowledge: STATA, E-VIEWS, LIMDEP, SPSS.

Languages: English (advanced), Romanian (native)