



## Europass Curriculum Vitae

### Personal information

First name(s) / Surname(s) **Alexandru Todea**

Address

Telephone(s)

Fax(es)

E-mail(s)

Nationality

Date of birth

Gender

### Work experience

Dates

Occupation or position held 01/10/2013 →

Main activities and responsibilities Professor

Teaching activities: classes and seminars in Portfolio Management, Empirical Finance, Risk Management

Name and address of employer Babes-Bolyai University, Faculty of Economics and Business Administration

Type of business or sector 58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Education

Dates

Occupation or position held 01/03/2007 → 30/09/2013

Main activities and responsibilities Associate Professor

Teaching activities: classes and seminars in Portfolio Management, Direct Investments and their financing, Empirical Finance, Risk Management

Name and address of employer Babes-Bolyai University, Faculty of Economics and Business Administration

Type of business or sector 58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Education

Dates

Occupation or position held 01/03/2003 - 01/03/2007

Main activities and responsibilities Lecturer

Teaching activities: classes and seminars in Risk Management, Financial markets, Investment Management

Name and address of employer Babes-Bolyai University, Faculty of Economics and Business Administration

Type of business or sector 58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Education

Dates 01/10/1996 - 01/03/2003

Occupation or position held Teaching Assistant

Main activities and responsibilities Teaching activities: seminars in Descriptive Statistics, Inferential Statistics and Econometrics

Name and address of employer Babes-Bolyai University, Faculty of Economics and Business Administration  
58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Type of business or sector Education

## Education and training

Dates 2014

Title of qualification awarded Habilitation - Finance

Name and type of organisation providing education and training West University of Timisoara (Romania)

Dates 01/10/2000 - 28/11/2009

Title of qualification awarded PhD in Economics, Finance

Name and type of organisation providing education and training University of Orleans  
Chateau de La Source, Avenue du Parc Floral, BP 6749, 45067 Orleans (France)

Dates 01/10/1997 - 28/06/2002

Title of qualification awarded PhD in Economics, Statistics and Economics Cybernetics

Name and type of organisation providing education and training Babes-Bolyai University, Faculty of Economics and Business Administration  
58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Dates 01/10/1997 - 30/06/1998

Title of qualification awarded Master Degree in Quantitative Economics

Name and type of organisation providing education and training Babes-Bolyai University, Faculty of Economics and Business Administration  
58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

Dates 01/10/1991 - 30/06/1996

Title of qualification awarded Bachelor of Science Degree in Economics

Name and type of organisation providing education and training Babes-Bolyai University, Faculty of Economics and Business Administration  
58-60, Teodor Mihali, 400591 Cluj-Napoca (Romania)

## Personal skills and competences

Mother tongue(s) **Romanian**

Other language(s)

Self-assessment  
*European level (\*)*

**French**

**English**

Understanding				Speaking				Writing	
Listening		Reading		Spoken interaction		Spoken production			
C2	Proficient user	C2	Proficient user	C2	Proficient user	C1	Proficient user	C1	Proficient user
B2	Independent user	C1	Proficient user	B2	Independent user	B2	Independent user	B2	Independent user

(\*) [Common European Framework of Reference \(CEF\) level](http://europass.cedefop.europa.eu)

Organisational skills and competences Vice dean of Faculty of Economics and Business Administration, Babes-Bolyai University, Cluj-Napoca (2012 – 2016)

Director of Doctoral School Economics and Business Administration, Babes-Bolyai University, Cluj-Napoca (2017 – )

## Journal's Editorial Board

- Review of Finance and Banking, <http://www.rfb.ase.ro/editorial.asp>
- Studia Oeconomica, <http://studia.ubbcluj.ro/serii/oeconomica/>
- Reviews of Economic and Business Studies, <http://rebs.feaa.uaic.ro/editorial-board.html>

## Conference's Scientific Board

- **TIMTED (Universitatea de Vest, Timișoara): 2015, 2017.**
- **FIBA (Academia de Studii Economice): 2020, 2021.**

## Relevant publications

1. **Todea A.**, Buglea A.M. (2017) "Individualism and stock price reaction to market-wide information", *Economics Letters*, vol.160, p.4-6.
2. **Todea A.** (2016) "Cross-correlations between volatility, volatility persistence and stock market integration: the case of emergent stock markets", *Chaos, Solitons & Fractals*, vol. 87, p.208-215.
3. **Todea A.**, Plesoianu A. (2013), "The influence of foreign portfolio investment on informational efficiency: Empirical evidence from Central and Eastern European stock markets", *Economic Modelling*, 33, p.34-41.
4. Lazar D., **Todea A.** and Filip D. (2012), "Martingale difference hypothesis and financial crisis: Empirical evidence from European emerging foreign exchange markets", *Economic Systems*, 36, p.338-350.
5. **Todea A.**, Platon D. (2012) "Sudden Changes in Volatility in Central and Eastern Europe Foreign Exchange Markets", *Romanian Journal of Economic Forecasting*, vol. 15, issue 2, p.38-51.
6. **Todea A.**, Zoicaș-Ienciu A. (2011) "Technical Analysis and Stochastic Properties of Exchange Rate Movements: Empirical Evidence from the Romanian Currency Market", *Romanian Journal of Economic Forecasting*, vol.14, issue 1, p.175-192.
7. **Todea A.**, Zoicaș-Ienciu A. (2008) "Episodic Dependencies in Central and Eastern Europe Stock Markets", *Applied Economics Letters*, vol. 15, n°13-15, p. 1123-1126.
8. **Todea A.**, Ulici M., Silaghi S. (2009) "Adaptive Markets Hypothesis: Evidence from Asia-Pacific Financial Markets", *The Review of Finance and Banking*, vol.1, no. 1, p.7-14.
9. **Todea A.**, Zoicaș-Ienciu A., Filip A-M. (2009) "Profitability of the Moving Average Strategy and the Episodic Dependencies: Empirical Evidence from European Stock Markets", *European Research Studies Journal*, vol. XII, Issue 1, p.63-72.

Prof.dr. Alexandru Todea