

Simona Nistor, PhD

Babeş-Bolyai University of Cluj-Napoca, Romania
Faculty of Economics and Business Administration
Finance Department

Personal information

First name / Family name	Simona Nistor
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Nationality	Romanian
Date of birth	10.01.1986

Research interests

Banking	Systemic risk, Financial institutions, Financial regulation, Cross-border banking
Financial econometrics	Empirical banking, Value at Risk estimation, Systemic risk models

Academic appointments

21.02.2016 - Present	Lecturer of Banking at Faculty of Economics and Business Administration (Finance Department), Babes-Bolyai University of Cluj-Napoca, Romania
01.04.2013 – 21.02.2016	Assistant Professor at Faculty of Economics and Business Administration (Finance Department), Babes-Bolyai University of Cluj-Napoca, Romania

Research Grants

24.11.2016-23.11.2018	Senior researcher of the Research grant " <i>Decision support solution for risk management and customer attrition for a private bank (Bridge-Grant-2016-0676)</i> ", financed by the Romanian National Authority for Scientific Research and Innovation
01.11.2015 – 30.10.2017	Senior researcher of the Research grant " <i>Banking risk and financial stability in emerging Economies: The role of governance and regulation (BRiFiS)</i> ", financed by the Romanian National Authority for Scientific Research and Innovation
01.11.2015 – 30.10.2017	Senior researcher of the Research grant " <i>How banking competition, efficiency and stability evolve during the crisis in Europe: An Agent – Principal Approach (BANK-CES)</i> ", financed by the Romanian National Authority for Scientific Research and Innovation
20.06.2014 – 07.09.2015	Postdoctoral researcher of the Research grant " <i>Systemic risk and liquidity policies</i> " financed by the Romanian Government , project POSDRU 159/1.5/S/142115

- 01.01.2014 – 30.06.2015 Principal investigator of the Research Grant “*Contagion spillovers in the European banking sector. A macroprudential CoVaR approach*”, financed by Center for Economic Research and Graduate Education – Economics Institute (CERGE-EI) and Global Development Network (GDN), project RRC14+24
- 01.11.2012 – 30.10.2013 Research Assistant of the Research Grant “*Modelling endogenous growth and the macroeconomic policy mix in Romania and other emergent countries from Central and Eastern Europe*”, financed by the Romanian National Authority for Scientific Research and Innovation

Teaching experience (in Romanian and English)

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|----------|---|
| Courses | Banking (BSc, Romanian line & English line)
Research Methods in Finance (MSc, English line)
Micro and Macro Prudential Policies in Banking (MSc, Romanian line) |
| Seminars | Banking (BSc, Romanian line & English line)
Financial Management (BSc, Romanian line & English line)
International Finance (BSc, Romanian line & English line) |

Business experience

- 01.11.2008 – 30.05.2010 *Corporate Credit Analyst at Erste Bank (BCR), Cluj-Napoca, Romania*
Responsible for structuring, analyzing and assessing corporate loans in the fields of commerce, production and real estate, financial advisory to corporate clients

Education

- 2009 - 2012 **PhD in Finance** at Faculty of Economics and Business Administration, Babes-Bolyai University of Cluj-Napoca, Romania
PhD thesis: “*Systemic risk and contagion in the European banking markets*”
- 2008 - 2009 **MSc in Banks and Stock Markets** at Faculty of Economics and Business Administration, Babes-Bolyai University of Cluj-Napoca, Romania
- 2004 - 2008 **BSc in Finance and Banking** at Faculty of Economics and Business Administration, Babes-Bolyai University of Cluj-Napoca, Romania, *graduated “summa cum laude”*

Research visits

- 01.02.2018 – 15.02.2018 Visiting Professor at *LAREFI Research Center, Bordeaux Université, France*
- 15.10.2016 – 15.11.2016 Visiting Professor at *Institut for Banking and Finance, University of Zurich, Switzerland*
- 05.01.2015 – 05.03.2015 Visiting Postdoctoral Researcher at *SAFE Research Center, Goethe University, Frankfurt, Germany*
- 30.09.2013 – 04.10.2013 Visiting Professor at *Laboratoire d'Economie d'Orléans, Université d'Orléans, France*
- 01.03.2012 – 30.05.2012 Visiting PhD Student at *International Capital Markets Association Center, Reading University, UK*
- 01.01.2011 – 30.05.2011 Visiting PhD Student at *Laboratoire d'Economie d'Orléans, Université d'Orléans, France*

Courses and internships

- 02.09.2013 – 06.09.2013 Monetary policies, Macroeconomic policies, Banking supervision at *Academica BNR Forum, National Bank of Romania*
- 01.07.2013 – 05.07.2013 Empirical banking - Applications at *Barcelona Banking Summer School, Universitat Pompeu Fabra, Spain*
- 10.02.2013 – 14.02.2013 Monetary policies, Macroeconomic policies, Banking supervision at *Academica BNR Forum, National Bank of Romania*

Publications in refereed journals (selected)

- [1] Andries, A.M., Capraru, S.B., Nistor, S. (2018). Corporate governance and efficiency in banking: Evidence from emerging economies. *Applied Economics*, forthcoming.
- [2] Andries, A.M., Nistor, S., Sprincean, N. (2018). The impact of central bank transparency on systemic risk. Evidence from Central and Eastern Europe. *Research in International Business and Finance*, forthcoming.
- [3] Mera, V., Nistor, S., Silaghi, M.I. (2018). Is education important in assessing the impact of institutions on economic growth in emerging economies? *Applied Economics*, forthcoming.
- [4] Andries, A.M., Melnic, F., Nistor, S. (2018). Effects of macroprudential policy on systemic risk and bank risk taking. *Czech Journal of Economics and Finance*, forthcoming.
- [5] Andries, A.M., Nistor S. (2018). Systemic risk and foreign currency positions of banks: Evidence from Emerging Europe. *Eastern European Economics*, forthcoming.
- [6] Andries, A.M., Nistor, S. (2016). Systemic Risk, corporate governance and regulation of banks across emerging countries. *Economics Letters*, 144, 59-63.
- [7] Andries, A.M., Ieșan-Muntean, F., Nistor, S. (2016). The effectiveness of policy interventions in CEE countries. *Eastern Journal of European Studies*, 7(1), 93-124.

Books (selected)

- [1] Assessing the contagion risk within the European banking market. Publisher: Casa Cărții de Știință, Cluj-Napoca, 2012.
- [2] Banking risk management – Econometric solutions. Publisher: Casa Cărții de Știință, Cluj-Napoca, 2012. (Coauthor Ioan Trenca)

Under review

- [1] The impact of policy interventions on systemic risk across banks (with Steven Ongena)
- [2] On becoming an O-SII ('Other Systemically Important Institution') (with Alin Andries, Steven Ongena and Nicu Sprincean)
- [3] Gender diversity and bank efficiency across Eastern European banking systems (with Alin Andries, Bogdan

Capraru and Antonio Minguez Vera)

- [4] Do government arrangements matter for CEE countries' growth? A two-piece puzzle perspective (with Simona Masca and Viorela Vaidean)

In progress

- [1] The impact of policy interventions on banks' creditworthiness and health (with Alin Andries and Steven Ongena)
 [2] Fiscal coordination and systemic risk in Europe (with Simona Masca)
 [3] Is government support a Sisyphean task? Its role in reducing banks' risk (with Ion Lapteacru)

Conference presentations

ERMAS, 4th edition, July 26-28, Cluj-Napoca, Romania
 MFS 24th Annual Conference, June 25-28, 2017, Bucharest, Romania
 EEFS 16th Annual Conference, June 22-25, 2017, Ljubljana, Slovenia
 INFINITI Conference on International Finance, 15th edition, June 12-13, 2017, Valencia, Spain
 INFER Annual Conference, 19th edition, June 7-9, 2017, Bordeaux, France
 ASF, 3rd edition, May 25, 2017, Bucharest, Romania
 EUFIRE, 1st edition, May 18-20, 2017, Iasi, Romania
 INFER Workshop, 3rd edition, April 20-21, 2017, Cluj-Napoca, Romania
 ERMAS, 3rd edition, August 1-3, 2016, Timisoara, Romania
 EEFS, 15th edition, June 16-19, 2016, Amsterdam, Netherlands
 FEBS 6th edition, June 10-12, 2016, Malaga, Spain
 ASF, 2nd edition, June 2-3, 2016, Bucharest, Romania
 FI BA, 14th edition, March 23-25, 2016, Bucharest, Romania
 MFS, 22th Annual Conference, June 28 - July 1, 2015, Halkidiki, Greece
 FEBS, 5th edition, June 11-13, 2015, Nantes, France
 FI BA, 13th edition, March 25-27, 2015, Bucharest, Romania
 CERGE Workshop, Charles University of Prague, August 19-20, 2014, Czech Republic
 FI BA, 11th edition, March 28-29, 2013, Bucharest, Romania
 FWPO, Nov. 22-23, 2013, Cluj-Napoca, Romania
 International Workshop on Risk, Uncertainty, and Strategy in Markets and Games: Theory and Empirics, Feb. 18-19, 2013, Cluj-Napoca, Romania
 INFER Workshop, Nov. 9-10, 2012, Cluj-Napoca
 GEBA, 6th edition, Oct. 18-20, 2012, Iasi, Romania
 GEBA, 5th edition, Oct. 20-22, 2011, Iasi, Romania
 GEBA, 4th edition, Oct. 22-23, 2010, Iasi, Romania
 Financial Trends in the Global Economy, Nov. 13-14, 2009, Cluj-Napoca

Invitations to present research seminars

09.11.2016	Business Research Seminar of The University of Tübingen, Germany
01.10.2013	Research seminar of Laboratoire d'Economie d'Orléans, Université d'Orléans, France

31.10.2013 Cluj Economics and Business Seminar Series (CEBSS), Babeş-Bolyai University, Cluj-Napoca, Romania

Referee

Review of Economic and Business Studies (since 2013)
 Studia Universitatis Oeconomica (since 2012)
 Multinational Finance Journal (since 2017)
 Research in International Business and Finance (since 2017)
 Comparative Economics Studies (since 2018)

Personal skills

Language skills	Romanian (mother tongue), fluent in English
Computer skills	STATA, Matlab, Eviews
Organizational skills	Co-organizer of the INFER Workshop on “Rethinking development and macroeconomic policy”, April 20-21, 2017, Cluj-Napoca, Romania Member in the local organizing team of the INFER International Workshop on “Opportunities for growth, trade and investments after the crisis”, 9-10 November 2012

Honors and awards

2016	Best Paper Award, 2 nd prize, <i>Financial Supervisory Authority (ASF)</i> , International Conference Financial innovation, consumer protection and financial stability of emerging markets
2016	Winner of the <i>Quality Competition in e-learning</i> contest (as a co-author for the Financial Management lecture notes)
2014-2015	Postdoctoral Research Fellowship (Romanian Government)
2014	The Academia Debut Award of the Association of Economics Faculties from Romania (AFER)
2009-2012	PhD Fellowship (Romanian Government)

Simona Nistor
 March 2018

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