



Departamentul de Finanțe

Lect. univ. dr. Simona Nistor

LISTA PUBLICAȚIILOR

A. Lista selectivă a articolelor publicate (relevante pentru realizările profesionale)

- [1] Andries, A.M., Capraru, S.B., Nistor, S. (2018). Corporate governance and efficiency in banking: Evidence from emerging economies. *Applied Economics*, DOI: 10.1080/00036846.2018.1436144.
- [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*, DOI: 10.1080/00036846.2018.1436149.
- [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*, DOI: 10.1080/00128775.2018.1440179.
- [6] Andries, A.M., Nistor, S. (2016). Systemic risk, corporate governance and regulation of banks across emerging countries. *Economics Letters*, 144, 59-63.
- [7] Andrieș, 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.

B. Teza de doctorat

Evaluări privind riscul de contaminare pe piața bancară europeană

Îndrumător: Prof. univ. dr. Ioan Trenca

Domeniu: Finanțe

Susținerea publică: 05.10.2012, Universitatea Babeș-Bolyai, Facultatea de Științe Economice și Gestiunea Afacerilor

C. Lucrări indexate în reviste ISI

- [1] Andries, A.M., Capraru, S.B., Nistor, S. (2018). Corporate governance and efficiency in banking: Evidence from emerging economies. *Applied Economics*, DOI: 10.1080/00036846.2018.1436144. (SRI=0.496; AIS=0.298)
- [2] 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*, DOI: 10.1080/00036846.2018.1436149. (SRI=0.496; AIS=0.298)
- [3] 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. (SRI=0.218; AIS=0.133)
- [4] Andries, A.M., Nistor S. (2018). Systemic risk and foreign currency positions of banks: Evidence from Emerging Europe. *Eastern European Economics*, DOI: 10.1080/00128775.2018.1440179. (SRI=0.158; AIS=0.095)
- [5] Andries, A.M., Nistor, S. (2016). Systemic Risk, Corporate Governance and Regulation of Banks across Emerging Countries. *Economics Letters*, 144, 59-63, DOI: 10.1016/j.econlet.2016.04.031. (SRI=0.862; AIS=0.518)
- [6] Andrieș, 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), 42-59, link: <http://www.transformations.knf.vu.lt/35a/article/liqu>. (SRI=0.073; AIS=0.043)
- [7] Andrieș, A.M., S. Mutu, S.G. Ursu (2014). Impact of institutions, financial reform and economic governance on bank performance. *Transformations in Business & Economics*, 13(33C), 42-59, link: <http://www.transformations.khf.vu.lt/33c/article/impa>. (SRI=0.073; AIS=0.043)

D. Cărți și capitole în cărți

- [1] Mutu, S., Contagiunea pe piața bancară europeană. Ed. Casa Cărții de Știință, Cluj-Napoca, 2012, ISBN 978-606-17-0239-8.
- [2] Trenca, I., Mutu, S., Managementul riscurilor bancare: Soluții econometrice. Ed. Casa Cărții de Știință, Cluj-Napoca, 2012, ISBN 978-606-17-0240-4.
- [3] Mutu, S., Lichiditatea pieței interbancare europene pe perioada crizei. Rolul indicilor swap pe rata dobânzii. Ed. ASE, București, 2015, ISBN 978-606-505-989-4.

E. Articole care prezintă contribuții științifice originale, in extenso, publicate într-o revistă indexată în cel puțin două baze de date recunoscute

- [1] 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.
- [2] Andries A., Mutu S. (2017). Bank business models and performance during crisis in Central and Eastern Europe. *Review of Economics and Business Studies*, 10(2), 79-102.
- [3] Nistor, S. (2017). Banks' vulnerability and financial openness across Central and Eastern Europe. *Studia Universitatis Oeconomica*, 62(3), 47-66.
- [4] Andrieș, 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.
- [5] S. Mutu (2015). Contribution to Systemic Risk of the European Banking Groups with Subsidiaries in Central and Eastern Europe. *Review of Economic and Business Studies* 7(2), 2 129-150.
- [6] Făt C.M., Mutu S. (2014) Analyzing the relationship between Eonia and Eoniaswap rates. A cointegration approach. *Romanian Journal of Economics* 38, 1(47), 197-207.

- [7] Pop Silaghi, M.I., S. Mutu (2013). The impact of institutions on economic growth in emergent economies. *Review of Economic Studies and Research Virgil Madgearu* 1, 135-154.
- [8] Trenca, I., P. Balogh, S. Mutu (2013). A macroprudential supervision model. Empirical evidence from the Central and Eastern European banking system. *Annals of Faculty of Economics, University of Oradea* 1(1), 1133-1141.
- [9] Trenca, I., N. Petria, S. Mutu, E. Corovei (2012). Evaluating the liquidity determinants in the Central and Eastern European banking system. *Finance - Challenges of the Future* 1(14), 85-90.
- [10] Trenca I., S. Mutu, N. Petria (2012). Analyzing the European market of interest rate swap indices. *Annals of Faculty of Economics, University of Oradea* 1(2), 614-619.
- [11] Balogh, P., D. Moldovan, S. Mutu (2011). The efficiency of Value at Risk models on Central and Eastern European stock markets. *International Journal of Mathematics and Computers in Simulation* 2(5), 110-117.
- [12] Trenca I., S. Mutu, (2011). An empirical model for assessing risk and performance in the Romanian banking system. *Finance - Challenges of the Future* 1(13), 89-95.
- [13] Trenca, I., S. Mutu, N. Petria (2011). Econometric models used for managing the market risk in the Romanian banking system. *Scientific Annals of the Alexandru Ioan Cuza University of Iasi* 2011(SE), 115-123.
- [14] Trenca, I., S. Mutu, E. Dezsi (2011). Advantages and limitations of VaR Models used in managing market risk in banks. *Finance - Challenges of the Future* 1(13), 32-43.
- [15] Mutu S., E.A. Mătiș (2010). Liquidity risk management in crisis conditions. *Annals of Faculty of Economics, University of Oradea* 1(2), 760-765.
- [16] Mutu, S., I. Trenca, M. Pochea (2010). Using stress testing methodology in evaluating banking institutions' exposure to risk. *Finance - Challenges of the Future* 1(11), 208-217.
- [17] Mutu S., E.A. Mătiș (2010). Empirical research regarding the methods used by supervisory authorities in capital adequacy - standardized approach versus internal rating models based approach. *Studia Universitatis Oeconomica* 55(1), 41-52.
- [18] Mătiș E.A., S. Mutu (2009). Calculating VaR through Historical Simulation and Monte Carlo Simulation. *Studia Universitatis Oeconomica* 54(2), 90-99.

F. Publicații in extenso, apărute în lucrări ale principalelor conferințe internaționale de specialitate (în volumele conferințelor indexate ISI Proceedings sau internaționale desfășurate în țară sau străinătate cu ISSN sau ISBN)

- [1] Făt C.M., Mutu S. (2012). Analyzing the volatility transmission on the Eoniaswap market. *Procedia Economics and Finance* 3, 331-336, Publisher: Elsevier, ISSN: 2212-6716.
- [2] Breșfelean V.P., Göndör M., Mutu S, (2012). The impact of the financial crisis on the interbank money markets behaviour: Evidence from several CEE transition economies. *Proceedings of the 13th International Conference on Finance and Banking*, 453-462, Publisher: Ed. Silesian University, School of Business Administration, Karvina, Czech Republic, ISBN 978-80-7248-753-0.
- [3] Balogh P., D. Bolocan, S. Mutu (2010). Central banks' responsibility in monetary policy communication. *International Conference Globalization and Higher Education in Economics and Business Administration*, 2010, 253-261, Ed. Universității Alexandru Ioan Cuza, Iași, ISBN 978-973-703-550-9.
- [4] Mutu S. (2010). The objectives of the banking management in the context of financing sustainable development. *International Conference Financial Trends in the Global Economy Volume, Part II*, 2010, 126-133, Ed. Casa Cărții de Știință, Cluj-Napoca, ISBN 978-973-133-702-9.

G. Alte lucrări și contribuții științifice

Revise & Resubmit

Andries, A.M., Nistor, S., Ongena, S., Sprincean, N. On becoming an O-SII ('Other Systemically Important Institution'). SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3019888. 1st round, *Journal of Banking and Finance*.

Working papers

- [1] Nistor, S., Ongena, S. The impact of policy interventions on systemic risk across banks. SSRN: http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2580791
- [2] Andries, A.M., Capraru, B., Minguez-Vera, A., Nistor, S. Gender diversity and bank efficiency across Eastern European banking systems. SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3041477
- [3] Masca, S., Nistor, S., Vaidean, V.V. Do government arrangements matter for CEE countries' growth? A two-piece puzzle perspective (co-autori Simona Masca & Viorela Vaidean)

Work in progress

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

H. Premii articole

2016: Premiul pentru cercetare științifică (locul II) acordat de către Autoritatea de Supraveghere Financiară (ASF), în cadrul conferinței internaționale "Financial innovation, consumer protection and financial stability of emerging markets" pentru articolul "The impact of policy interventions on systemic risk across banks" (autori Simona Nistor, Steven Ongena)

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