



## LISTA PUBLICAȚIILOR

### A. Articole publicate în reviste indexate ISI

1. Nițoi, M., **Pochea, M.M.**, The nexus between bank connectedness and investors' sentiment, *Finance Research Letters*, Article in press, Available online 11 September 2021, 102432, 2021. (AIS=0.9; SRI=1.066; IF=5.596)
2. **Pochea, M.M.**, Nițoi, M., The impact of prudential toolkit on loan growth in emerging markets, *Economic Systems*, Vol. 45, Issue 1, 100767, 2021. (AIS=0.722; SRI=0.968; IF=3.208)
3. Nițoi, M., **Pochea, M.M.**, Time-varying dependence in European equity markets: A contagion and investor sentiment driven analysis, *Economic Modelling*, Vol. 86, pp. 133-147, 2020. (AIS=0.713; SRI=0.956; IF=3.127)
4. Nițoi, M., **Pochea, M.M.**, What drives European Union stock market co-movements?, *Journal of International Money and Finance*, Vol. 97, pp. 57-69, 2019. (AIS=1.245; SRI=1.475; IF=2.731)
5. **Pochea, M.M.**, Filip, A.M., Pece, A.M., Herding behavior in CEE stock markets under asymmetric conditions: a quantile regression analysis, *Journal of Behavioral Finance*, Vol. 18, No. 4, pp. 400-416, 2017. (AIS=0.6; SRI=0.805; IF=1.647)
6. Nițoi, M., **Pochea, M.M.**, Testing financial markets convergence in Central and Eastern Europe: A non-linear single factor model, *Economic Systems*, Vol. 40, No. 2, pp. 323-334, 2016. (AIS=0.722; SRI=0.968; IF=3.208)
7. Nițoi, M., **Pochea, M.M.**, Productivity clustering and growth in Central and Eastern Europe, *Baltic Journal of Economics*, Vol. 16, No. 2, pp. 132-151, 2016. (AIS=0.286; SRI=0.384; IF=2.150)

### B. Articole publicate în reviste indexate în baze de date internaționale

1. **Pochea, M.M.**, Testing investors' herding behavior in Baltic States, *Review of Economic Studies and Research Virgil Madgearu*, Vol. 9 (2), pp. 137-153, 2016.
2. Pece, A.M., Filip, A.M., **Pochea, M.M.**, Investors' sentiment and stocks performance, *Theoretical and Applied Economics. Special Issue*, pp. 63-69, 2016.
3. Filip, A.M., **Pochea, M.M.**, Herding behavior under excessive volatility in CEE stock markets, *Studia Oeconomica*, Vol. 59 (3), pp. 38-49, 2014.
4. Filip, A.M., **Pochea, M.M.**, Morariu, M.D., Market timing and selectivity within the Romanian balanced funds industry, *Theoretical and Applied Economics*, Supplement International Finance and Banking Conference, XIth Edition, pp. 400-412, 2013.
5. **Pochea, M.M.**, Filip, A.M., Significance of volatility in option pricing, *Ovidius University Annals*, Vol. XIII, Issue 1, pp. 1440-1444, 2013.
6. Trenca, I., **Pochea, M.M.**, Filip, A.M., Option evaluation – Black-Scholes model vs. Binomial options pricing model, *Finanțe - Provocările viitorului*, No.12, pp. 137-146, 2013.
7. Filip, A.M., **Pochea, M.M.**, Romanian Investment Funds Risk-Adjusted Performance Evaluation, *Ovidius University Annals*, Vol. XII, Issue 1, pp. 1131-1135, 2012.

8. **Pochea, M.M.**, Testing for Sibex Market's Long-Term Memory, *Ovidius University Annals*, Vol. XII, Issue 2, pp. 1312-1317, 2012.
9. **Pochea, M.M.**, Filip, A.M., Identifying arbitrage opportunities on SIBEX market, *Revista Finanțe - Provocările viitorului*, Vol. 1, Issue 14, pp. 121-130, 2012.
10. Filip, A.M., Beju, D.G., **Pochea, M.M.**, Ulici, M., Cost of Capital Estimation for Major Corporations. Evidence on Best Practice, *Theoretical and Applied Economics*, Supplement, Vol. 5, Issue 5, pp. 273-277, 2011.
11. **Pochea, M.M.**, Filip, A.M., The early exercise premium for American options. Empirical study on Sibex market, *Revista Finanțe - Provocările viitorului*. Nr. 1, Vol. 13, pp. 188-197, 2011.

### C. Articole publicate în volume de conferințe cu referenți

1. Filip, A.M, Pece, A.M., **Pochea, M.M.**, An Empirical Investigation of Herding Behavior in CEE Stock Markets under the Global Financial Crisis, *Procedia Economics and Finance*, 16<sup>th</sup> Annual Conference on Finance and Accounting - Praga, Vol. 25, pp. 354-361, 2015.
2. Filip, A.M, Pece, A.M., **Pochea, M.M.**, The herding behaviour of investors in the CEE stocks markets, *Procedia Economics and Finance*, Emerging Market Queries in Finance and Business Conference, București, Vol. 32, pp. 307-315, 2015.
3. Filip, A.M, **Pochea, M.M.**, Romanian mutual funds flows-performance relationship, *Procedia Economics and Finance*, International Conference: Financial World: Present and Outlooks, Cluj-Napoca, Vol. 32, pp. 307-315, 2015.

### D. Teza de doctorat

**Titlul tezei:** Testarea eficienței pieței derivatelor financiare din România - Cazul Sibex

**Coordonator științific:** Prof. univ. dr. Ioan TRENCA

**Domeniul:** Finanțe

**Data susținerii publice:** 3 februarie 2012

### E. Cărți și capitole în cărți

1. Testarea eficienței pieței derivatelor financiare din România - Cazul Sibex, Maria Miruna Pochea, Editura Risoprint, Cluj-Napoca, 2013, ISBN 978-973-53-1096-7
2. Piețe financiare. Caiet de lucrări practice, Maria Miruna Pochea, Editura Risoprint, Cluj-Napoca, 2013, ISBN 978-973-53-1095-0
3. Comportamentul de turmă al investitorilor pe piața de capital, Maria Miruna Pochea, Editura ASE, București, 2015, ISBN 978-606-505-999-3

### F. Alte lucrări și contribuții științifice

1. **Pochea, M.M.**, 2021. Intentional and spurious herding during unconventional events and high sentiments. Working paper, Available at: [https://papers.ssrn.com/sol3/papers.cfm?abstract\\_id=3948847](https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3948847).
2. Coautor al raportului lunar 'Evoluția piețelor financiare' (cu Mihai Nițoi, Dorina Clichici, Cristina-Georgiana Zeldea, Andrei-Cristian Șandor), ISSN 2734 – 6579. Acest raport este un proiect comun al Universității Babeș-Bolyai, Facultatea de Științe Economice și Gestiunea Afacerilor, și Academiei Române, Institutul de Economie Mondială.