



ROMÂNIA
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RECTORATUL

Universitatea Babeș-Bolyai Competiția Excelenței 2010

Dosar individual

Notă: Toate datele se referă la perioada 2005-2009

Nume, prenume, grad did.	FILIP DIANA ANDRADA
Facultatea, Catedra	FGEGA, Catedra de Statistică, Previziuni, Matematică
Domeniul științific	Matematici aplicate
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Criteriaul I – Output

1. Articole științifice publicate în reviste indexate ISI (cu menționare factorului de impact în cazul celor cotate)

Lazăr Dorina, Filip Diana Andrada, Statistical tests for linear and nonlinear dependence and long-memory in Romanian stock market, *Carpathian Journal of Mathematics*, vol. 25, nr. 1, 2009, p. 92-103, MR2523043, STMA-Z Statistical Theory 05621996

2. Articole științifice publicate în ISI proceedings

3. Articole științifice indexate în BDI (din lista CNCSIS)

Filip Diana Andrada, Lazăr Dorina, The premium of inflation indexed life insurances, for Romanian life table, *Transition Studies Review*, issue 48 Volume XV 1/2008, p. 53-62, SpringerWienNewYork, Indexat în E-JEL, EBSCO; ECONIS; EconLit, Research Papers in Economics, Scopus,

Filip Diana Andrada, Lung Rodica Ioana, Mașca Simona, Cleciu Voichița, Optimizing the Finance of Collective Consumption Using Evolutionary Computation, *Creative Mathematics and Informatics*, vol. 17, 2008, p. 88-97,

<http://www.zentralblatt-math.org/zmath/en/journals/search/?an=00006601>,

<http://www.ams.org/mathscinet/search/journaldoc.html?jc=CREMA1>

Filip Diana Andrada, Fătăcean Gheorghe, Lung Rodica Ioana, Implementing some mathematical models to be applied in the cost calculation systems, *Creative Mathematics and Informatics*, vol. 16, 2007, p. 75-80, <http://www.zentralblatt-math.org/zmath/en/journals/search/?an=00006601>

<http://www.ams.org/mathscinet/search/journaldoc.html?jc=CREMA1>

4. Alte articole științifice/capitole publicate în reviste/volume cu referenți (peer-reviewed)

Filip Diana Andrada, Lung Rodica Ioana, Trîmbițaș Radu, Methods for finding the interest rate, *International Conference The impact of European integration on the national economy, in vol. Quantitative Economics*, Ed. Risoprint, Cluj-Napoca, 2005, p. 91-99

Filip Diana Andrada, Lung Rodica Ioana, Mureșan Anton, Some aspects regarding the optimization of some essential elements relative to an insurance agreement, *5th International Conference APLIMAT 2006*, February 7-10 2006, Bratislava, p. 437-444

Lung Rodica Ioana, Mureșan Anton, Filip Diana Andrada, Solving multi-objective optimization problems by means of natural computing with application in finance, *5th International Conference APLIMAT 2006*, February 7-10 2006, Bratislava, p. 445-452

Mureșan Anton, Filip Diana Andrada, Lung Rodica Ioana, Alternate methods for determining the premium in the case of cat bonds, *5th International Conference APLIMAT 2006*, February 7-10 2006, Bratislava, p. 459-468

Lung Rodica Ioana, Filip Diana Andrada, Pacurar Madalina, Multiobjective optimization: recent approaches, *Sustainable Development Models for European Union Extension Process, XII International Conference on Economic Cybernetics*, Ed. ASE Bucuresti, 2006, p. 751-758

Filip Diana Andrada, Lung Rodica Ioana, Pacurar Madalina, Some interference aspects between the intelligent agents, fixed point theory and games theory, *Competitiveness and Stability in the Knowledge-Based Economy*, Ed. Universitaria, Craiova, 2006, p. 1219-1223

Filip Diana Andrada, Fătăcean Gheorghe, Lung Rodica Ioana, Implementing some Mathematical Models for Evaluating Shares and Subscription Rights Based on Credible Information, *Transactions of the Universities of Košice*, vol. 4, 2006, p. 1-11, ISSN 1335-2334

Lung Rodica Ioana, Filip Diana Andrada, Evolutionary Computation Of The Cost Rate Considering A Dynamic Environment, *Proceeding of Congress of International Association for Fuzzy-Set Management and Economy SIGEF*, Ed. Universitaria, Craiova, Editor Vasile Georgescu, 2007, p. 128-133

Lung Rodica Ioana, Filip Diana Andrada, Curt Paula, Some Considerations Concerning The Applicability Of The Evolutionary Algorithms In Economics, *Proceeding of Competitiveness And European Integration International Conference, Quantitative Economics*, Ed. Alma Mater, Cluj-Napoca, 2007, Editori Muresan Anton, Curt Paula, Filip Diana Andrada, p. 88-92

Curt Paula, Filip Diana Andrada, Lung Rodica Ioana, Some remarks concerning Loewner differential equation. Applications, *Proceeding of Competitiveness And European Integration International Conference, Quantitative Economics*, Ed. Alma Mater, Cluj-Napoca, 2007, Editori Muresan Anton, Curt Paula, Filip Diana Andrada, p. 32-36

Lazăr Dorina, Filip Diana Andrada, Lung Rodica Ioana, Evaluarea actuarială a riscurilor specifice pensiilor private, *Studii și cercetări economice*, Casa de Editură Alma Mater, Cluj-Napoca, 2008, p. 73-82

5. Cărți științifice publicate în edituri internaționale

6. Cărți științifice publicate în edituri naționale acreditate

Mureșan Anton, Filip Diana Andrada, Curt Paula, Radu Voichița, Roșca Alin, Păcurar Mădălina, Petru Petra, Mihalca Gabriela, Mihoc Maria, Râp Ilie, *Elemente de algebra liniara, analiza matematica si teoria probabilitatilor*, Ed MEGA , Cluj-Napoca, 2009, 286 pag

Curt Paula, Filip Diana Andrada, *Quantitative methods in economics*, (în lb. engleză), Ed. Mediamira, Cluj-Napoca, 2009, ISBN 978-973-713-250-5, 392 pag

Filip Diana Andrada, *Aritmetica financiară*, Ed. Todesco, Cluj-Napoca, 2008, ISBN 978-973-7695-62-8 , 286 pag

Filip Diana Andrada, Curt Paula, *Méthodes quantitatives en économie*, (în lb. franceză), Ed. MEDIAMIRA, Cluj-Napoca, 2008, ISBN 978-973-713-226-0, 510 pag

Mureșan Anton, Mihoc Maria, Filip Diana Andrada, Curt Paula, Râp Ilie, Radu Voichița, Roșca Alin, Păcurar Mădălina, Petru Petra, Mihalca Gabriela, *Analiză matematică, Teoria probabilităților și Algebră liniară aplicate în economie, Ediția a 2-a*, Ed. MEDIAMIRA, Cluj-Napoca, 2008, ISBN 978-973-713-220-8, 344 pag

Mureșan Anton, Mihoc Maria, Filip Diana Andrada, Curt Paula, Râp Ilie, Dăscălescu Mihai, Cleciu Voichița, Roșca Alin, Păcurar Mădălina, Petru Petra, Mihalca Gabriela, *Analiza matematica, Teoria probabilitatilor si Algebra liniara aplicate in economie*, Ed. MEDIAMIRA, Cluj-Napoca, 2007, ISBN 978-973-713-190-4, 344 pag

Mureșan Anton, Mihoc Maria, Filip Diana Andrada, Curt Paula, Dezso Gavrilă, Râp Ilie, Dăscălescu Mihai, Cleciu Voichița, Roșca Natalia, Roșca Alin, Berinde Mădălina, Petru Petra, Mihalca Gabriela, *Analiză matematică și Teoria probabilităților aplicate în economie, Editia a II-a*, Ed. TODESCO, Cluj-Napoca, 2006, ISBN 973-7695-14-3, 308 pag

Mureșan Anton, Mihoc Maria, Filip Diana Andrada, Curt Paula, Dezso Gavrilă, Râp Ilie, Dăscălescu Mihai, Cleciu Voichița, Roșca Natalia, Roșca Alin, Berinde Mădălina, Petru Petra, Mihalca Gabriela, *Analiză matematică și Teoria probabilităților aplicate în economie*, Ed. TODESCO, Cluj-Napoca, 2005, ISBN 973-8198-99-2, 300 pag

Mureșan Anton, Filip Diana Andrada, Ban Irina, Hangan Andrei, *Operațiuni financiare*, Ed. MEDIAMIRA, Cluj-Napoca, 2005, ISBN 973-713-052-9, 382 pag

7. Editor de volume publicate în edituri naționale și internaționale

The Impact of European Integration on the National Economy. Quantitative Economics, Editori: Mureșan Anton, Filip Diana Andrada, Ed. RISOPRINT, Cluj-Napoca, 2005

Competitiveness and European Integration International Conference. Quantitative Economics, Editori: Mureșan Anton, Curt Paula, Filip Diana Andrada, Ed. Alma Mater, Cluj-Napoca, 2007

8. Brevete internaționale

9. Brevete naționale

10. Impact tehnologic al brevetelor: resurse financiare extrabugetare atrase în relație cu economia

11. Realizări artistice naționale și internaționale (Domeniul Arte) (Expoziții, spectacole, concerte, publicații, filme, înregistrări)

Criteriul II – Prestigiu profesional

1. Citări ale articolelor ISI listate la Criteriul I

2. Alte citări ale lucrărilor listate mai sus

Cartea:

Mureșan Anton, Filip Diana Andrada, Ban Irina, Hangan Andrei, *Operațiuni financiare*, Ed. MEDIAMIRA, Cluj-Napoca, 2005, ISBN 973-713-052-9, 382 pag

A fost citată de:

Lazăr Dorina, *Introducere in statistica actuarială*, Ed. Economica, București, 2007

3. Citări în perioada 2005-2009 ale articolelor anterioare anului 2005

48 citări, după cum urmează

Lucrarea

Nazar Roslinda, Amin Norsarahaida, Filip Diana and Pop Ioan, Unsteady boundary layer flow in the region of the stagnation point on a stretching sheet, *International Journal of Engineering Science*, vol. 42, Issue 11-12, 2004, p. 1241-1253, MR2074321 (2005b:76044), Factor de impact 1,366

A fost citată în perioada 2005-2009 de 17 de autori, după cum urmează :

Scopus

EXPORT DATE: 12 March 2010

Nadeem, S., Abbasbandy, S., Hussain, M.

Series solutions of boundary layer flow of a micropolar fluid near the stagnation point towards a shrinking sheet

(2009) Zeitschrift fur Naturforschung - Section A Journal of Physical Sciences, 64 (9-10), pp. 575-582.

<http://www.scopus.com/inward/record.url?eid=2-s2.0-73249123947&partnerID=40&md5=5935bf25b42a57836087a78e265a3310>

DOCUMENT TYPE: Article

SOURCE: Scopus

Chen, C.-H.

Magneto-hydrodynamic mixed convection of a power-law fluid past a stretching surface in the presence of thermal radiation and internal heat generation/absorption

(2009) International Journal of Non-Linear Mechanics, 44 (6), pp. 596-603. Cited 1 time.

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Pal, D.

Heat and mass transfer in stagnation-point flow towards a stretching surface in the presence of buoyancy force and thermal radiation

(2009) Meccanica, 44 (2), pp. 145-158.

<http://www.scopus.com/inward/record.url?eid=2-s2.0-63049090053&partnerID=40&md5=389b5b4e034b9b2caea19fd1c481736c>

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Magyari, E.

Falkner-Skan flows past moving boundaries: An exactly solvable case (2009) Acta Mechanica, 203 (1-2), pp. 13-21.

<http://www.scopus.com/inward/record.url?eid=2-s2.0-58849127781&partnerID=40&md5=11d8ea0cf6eb44d45e92bbb000649510>

DOCUMENT TYPE: Article
SOURCE: Scopus

Jat, R.N., Chaudhary, S.
Unsteady magnetohydrodynamic boundary layer flow over a stretching surface with viscous dissipation and Joule heating
(2009) *Nuovo Cimento della Societa Italiana di Fisica B*, 124 (1), pp. 53-59.
<http://www.scopus.com/inward/record.url?eid=2-s2.0-68949135550&partnerID=40&md5=434958684c3f3d0c812801b487e69890>

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Ayub, M., Zaman, H., Sajid, M., Hayat, T.
Analytical solution of stagnation-point flow of a viscoelastic fluid towards a stretching surface
(2008) *Communications in Nonlinear Science and Numerical Simulation*, 13 (9), pp. 1822-1835. Cited 7 times.
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Ishak, A., Nazar, R., Pop, I.
Post-stagnation-point boundary layer flow and mixed convection heat transfer over a vertical, linearly stretching sheet
(2008) *Archives of Mechanics*, 60 (4), pp. 303-322.
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Ishak, A., Nazar, R., Pop, I.
MHD boundary-layer flow due to a moving extensible surface
(2008) *Journal of Engineering Mathematics*, 62 (1), pp. 23-33. Cited 5 times.
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Ishak, A., Nazar, R., Pop, I.
Mixed convection stagnation point flow of a micropolar fluid towards a stretching sheet
(2008) *Meccanica*, 43 (4), pp. 411-418. Cited 2 times.
<http://www.scopus.com/inward/record.url?eid=2-s2.0-48449086234&partnerID=40&md5=58572684c8c6c9d09a6b6ac5c37ba6ab>

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Ishak, A., Nazar, R., Arifin, N.M., Pop, I.
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(2007) *Malaysian Journal of Mathematical Sciences*, 1 (2), pp. 217-226.
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Ishak, A., Nazar, R., Pop, I.
Mixed convection on the stagnation point flow toward a vertical, continuously stretching sheet
(2007) *Journal of Heat Transfer*, 129 (8), pp. 1087-1090. Cited 9 times.
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Sajid, M., Hayat, T.

Non-similar series solution for boundary layer flow of a third-order fluid over a stretching sheet

(2007) *Applied Mathematics and Computation*, 189 (2), pp. 1576-1585. Cited 15 times.

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[34249045478&partnerID=40&md5=36d14ada63b9e518f28274e9b4647b9f](http://www.scopus.com/inward/record.url?eid=2-s2.0-34249045478&partnerID=40&md5=36d14ada63b9e518f28274e9b4647b9f)

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(2007) *Acta Mechanica*, 189 (3-4), pp. 193-205. Cited 17 times.

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Layek, G.C., Mukhopadhyay, S., Samad, Sk.A.

Heat and mass transfer analysis for boundary layer stagnation-point flow towards a heated porous stretching sheet with heat absorption/generation and suction/blowing

(2007) *International Communications in Heat and Mass Transfer*, 34 (3), pp. 347-356. Cited 5 times.

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Lie-group method of solution for steady two-dimensional boundary-layer stagnation-point flow towards a heated stretching sheet placed in a porous medium

(2006) *Meccanica*, 41 (6), pp. 681-691. Cited 4 times.

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(2006) *Mathematical Modelling and Analysis*, 11 (2), pp. 187-197.

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Layek, G.C., Mukhopadhyay, S., Gorla, R.S.R.

Stagnation-point flow towards a heated stretching sheet with variable fluid viscosity

(2005) *International Journal of Fluid Mechanics Research*, 32 (5), pp. 538-548.

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[33644767060&partnerID=40&md5=298dc81298d8d7fffb3c762b8dee4873](http://www.scopus.com/inward/record.url?eid=2-s2.0-33644767060&partnerID=40&md5=298dc81298d8d7fffb3c762b8dee4873)

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Nazar Roslinda, Amin Norsarahaida, Filip Diana and Pop Ioan, Stagnation point flow of a micropolar fluid towards a stretching sheet, *International Journal of Non-Linear Mechanics*, Vol. 39, Issue 7, 2004, p. 1227-1235, [Zbl pre05138523](#), Factor de impact 1,296

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EXPORT DATE: 12 March 2010

Ishak, A., Nazar, R., Pop, I.

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[67849118733&partnerID=40&md5=51b61f26dcde5cb884a43e69c277c10f](http://www.scopus.com/inward/record.url?eid=2-s2.0-67849118733&partnerID=40&md5=51b61f26dcde5cb884a43e69c277c10f)

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Abdel-Rahman, G.M.

Studying effect of MHD on thin films of a micropolar fluid

(2009) *Physica B: Condensed Matter*, 404 (21), pp. 3859-3866.

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[71149102608&partnerID=40&md5=384113651e25e09c7d9b76b920e99716](http://www.scopus.com/inward/record.url?eid=2-s2.0-71149102608&partnerID=40&md5=384113651e25e09c7d9b76b920e99716)

DOCUMENT TYPE: Article

SOURCE: Scopus

Ziabakhsh, Z., Domairry, G., Bararnia, H.

Analytical solution of non-Newtonian micropolar fluid flow with uniform suction/blowing and heat generation

(2009) *Journal of the Taiwan Institute of Chemical Engineers*, 40 (4), pp. 443-451. Cited 1 time.

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DOCUMENT TYPE: Article

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MHD flow of a micropolar fluid near a stagnation-point towards a non-linear stretching surface

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Sajid, M., Ali, N., Hayat, T.

On exact solutions for thin film flows of a micropolar fluid

(2009) *Communications in Nonlinear Science and Numerical Simulation*, 14 (2), pp. 451-461. Cited 1 time.

[http://www.scopus.com/inward/record.url?eid=2-s2.0-](http://www.scopus.com/inward/record.url?eid=2-s2.0-47749149539&partnerID=40&md5=6d23551f62e0810d165efefebc6c9159)

[47749149539&partnerID=40&md5=6d23551f62e0810d165efefebc6c9159](http://www.scopus.com/inward/record.url?eid=2-s2.0-47749149539&partnerID=40&md5=6d23551f62e0810d165efefebc6c9159)

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SOURCE: Scopus

Ishak, A., Nazar, R., Pop, I.

Post-stagnation-point boundary layer flow and mixed convection heat transfer over a vertical, linearly stretching sheet

(2008) *Archives of Mechanics*, 60 (4), pp. 303-322.

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[51449119619&partnerID=40&md5=d0d82ea0d87f629959336ec750b1f694](http://www.scopus.com/inward/record.url?eid=2-s2.0-51449119619&partnerID=40&md5=d0d82ea0d87f629959336ec750b1f694)

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SOURCE: Scopus

Hayat, T., Ali, N.

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Stagnation point flow and heat transfer of a micropolar fluid in a porous medium
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Goldstein, R.J., Ibele, W.E., Patankar, S.V., Simon, T.W., Kuehn, T.H., Strykowski, P.J., Tamma, K.K., Heberlein, J.V.R., Davidson, J.H., Bischof, J., Kulacki, F.A., Kortshagen, U., Garrick, S., Srinivasan, V.
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Cartea:

Filip Diana Andrada, *Calculul financiar*, Ed. DACIA, Cluj-Napoca, 2000, ISBN 973-35-1094-7, 250 p

A fost citată de:

Lazăr Dorina, *Introducere în statistica actuarială*, Ed. Economica, București, 2007

Purcaru Ion, Purcaru Oana, *Introducere în matematici financiare. Modele și formule*, Ed. Economica, București, 2005

4. Distincții, premii și alte recunoașteri naționale și internaționale

5. Studenți naționali atrași (activități de coordonare științifică și didactică)

- Îndrumare lucrări de licență (număr lucrări susținute) : 2
- Îndrumare lucrări de disertație (număr lucrări susținute)
- Doctoranzi (lista nominală a doctoranzilor înmatriculați resp. lista nominală a tezelor susținute)
- Post-doctoranzi (lista nominală)

6. Studenți internaționali atrași (activități de coordonare științifică și didactică)

- Îndrumare lucrari de licenta (număr lucrări susținute)
- Îndrumare lucrări de disertație (număr lucrări susținute)
- Doctoranzi (lista nominală a doctoranzilor înmatriculați resp. lista nominală a tezelor susținute)
- Post-doctoranzi (lista nominală)

7. Membru in comitetul de redacție la reviste ISI

8. Membru in comitetul de redacție la reviste BDI

Membru Editorial Board al Revistei Studia Universitatis Babeş-Bolyai seria Oeconomica (<http://studiaoconomica.ubbcluj.ro/>)

Membru Editorial Board al Revistei **International Journal of Monetary Economics and Finance (IJMEF)** (www.inderscience.com/ijmef)

Co-Editor invitat pentru un număr special al Revistei **Journal of Organisational Transformation and Social Change**

(<http://www.intellectbooks.co.uk/journals.php?issn=14779633>)

9. Participări la programe/granturi de cercetare finanțate din sursă internațională (se menționează și valoarea)

2005 Membru in grantul internațional: Computational Investigation of Heat and Mass Transfer in Porous Enclosures, contractat cu NATO – prin directorul de proiect prof. A. Cihat Baytas de la Istanbul Technical University, Faculty of Aeronautics and Astronautics, Turcia in colab. cu prof. Derek Ingham de la University of Leeds, UK si prof. I. Pop de la UBB Cluj-Napoca, Romania, valoare totala grant 12000 EUR

10. Participări la programe/granturi finanțate din sursă națională (se menționează și valoarea)

2005 Grant Codul CNCSIS: 324, Tema nr. 61, Modelări analitice și numerice în mecanica fluidelor, teoria transferului de căldură cu aplicații în mecanica cerească, director de grant prof. univ. dr. Pop Ioan

2007-2008 Grant tip A cod CNCSIS 1470: Probleme moderne de miscare si transfer de caldura in fluide vascoase si medii poroase. Aplicatii, director de grant prof. univ. dr. Kohr Mirela

2007-2010 Grant PN2 - Parteneriate, Nr. 91-049 / 18.09.2007, Sisteme inteligente de asistare a deciziilor economice, grant coordonat de UBB, parteneri: ASE București, UAIC Iași, UVT Timișoara, CITST București. Valoarea totală 2.006.543 RON, director de grant prof. univ. dr. Nitchi Stefan

2008-2011 Grant PN2 – Parteneriate, Nr. 92-100 / 01.10.2008, Sisteme colaborative pentru managementul proiectelor economice, grant coordonat de UBB, parteneri: ASE București, UVT Timișoara, CITST București. Valoarea totală 2.084.782 RON, director de grant prof. univ. dr. Nitchi Stefan

2007 Contract de cercetare cu mediul de afaceri : Metode de acoperire a riscului valutar si de dobanda, Valoare totala 12495 RON, director de grant conf. univ. dr. Făt Codruța

11. Coordonări de programe/granturi finanțate din sursă internațională (se menționează și valoarea)

12. Coordonări de programe/granturi finanțate din sursă națională (se menționează și valoarea)

2006-2007 CEEEX nr. 42/2006 Dezvoltarea Metodelor de Modelare, Simulare și Operare ale Întreprinderilor Virtuale pe Piețele Competitive ale Societăților Bazate pe Cunoaștere, cu Deschidere către Programe Europene Prioritare – responsabil partener UBB, 19.994,00 RON

2007 Grant intern UBB nr. 30949/12.07.07 Metode Matematice si Informatice Aplicate in Economie (Marketing, Sisteme Multi-Agent) – director, 29.805,00 RON

2007-2008 Grant Academia Română nr. 185/3.09.2007 și nr. 180/25.05.2008 Metode cantitative în asigurări de persoane și bunuri – director, 4.000,00 RON

2009-2011 Grant Idei: Modele matematice și statistice în tarifarea asigurărilor de viață și non viață – director, 88.494,53 RON pentru anul 2009

13. Profesor invitat la universitati de prestigiu, cu titlu oficial

14. Membru în comisii profesionale relevante, cu titlu oficial

Membru American Mathematical Society

Membru European Mathematical Society

Membru Societatea de Științe Matematice din România

Comisie de doctorat 2008 ASE București

15. Conferințe invitate internaționale

16. Membru în comitete de organizare sau științifice ale unor conferințe internaționale

2005 Secțiunea Quantitative Economics a Conferinței **The impact of European Integration on the National Economy**, organizată la nivel de facultate

2007 Conferința **Competitiveness And European Integration International Conference** – coordonare a întregii activități de organizare la nivel de facultate

III. Realizare remarcabilă

(Descrieți într-o manieră cât mai accesibilă (în maximum 1 pagină) cea mai importantă realizare științifică/tehnică/artistică din ultimii 5 ani și impactul acesteia.)

Rezultatele cele mai importante din cadrul Matematicilor financiare și actuariale și a Matematicilor pentru economiști pe care le-am obținut se referă la

- tratarea unor capitole de Matematici financiare si Metode cantitative in economie dintr-o nouă perspectivă
- contribuții la tarifarea asigurărilor de viață prin luarea în considerare a inflației la calculul numerelor de comutație
- cercetari in domeniul metodelor cantitative in asigurari de persoane si bunuri
- metode numerice in controlul statistic al calitatii

Data:

Semnătura:

Certific validitatea datelor prezentate

Sef de catedră,