

**FIȘĂ DE VERIFICARE A ÎNDEPLINIRII STANDARDELOR MINIMALE NECESARE ȘI OBLIGATORII PENTRU
CONFERIREA TITLURILOR DIDACTICE DIN ÎNVĂȚĂMÂNTUL SUPERIOR ȘI A GRADELOR PROFESIONALE
DE CERCETARE-DEZVOLTARE
COMISIA DE ȘTIINȚE ECONOMICE ȘI ADMINISTRAREA AFACERILOR, CONFORM ORDINULUI
6129/20.12.2016
CONF. UNIV. DR. IOAN ROXANA**

A.	Publicații							
A.1.	Articole în reviste cotate ISI cu Scor de Influență Absolut (AIS) nenul (maxim 10 articole)							
Nr. crt.	Publicație	M (coeficient de multiplica re)	N (număr de autori cu afiliere în România)	Conform JCR	AIS	Pi Punctaj	Core Economics	AIS > 0,15
1	DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “The short-run impact of investor expectations’ past volatility on current predictions: The case of VIX”, Journal of International Financial Markets, Institutions and Money, Vol. 98, 2025, ID articol: 102084, pp. 1 - 37, ISSN: 1042-4431 (Print), 1873-0612 (Online) WOS: 001368113400001, SSCI Web of Science Categories: BUSINESS, FINANCE, Quartila AIS Q1; ECONOMICS, Quartila AIS Q2; Document Type: Article https://www.sciencedirect.com/science/article/pii/S1042443124001501 https://doi.org/10.1016/j.intfin.2024.102084	10	3	2023	0.955	7.640	1	1
2	IORGA PISICĂ, Alina; IOAN, Roxana ; BUCUR, Louisa Maria; POPA, Alexandru; ZAHARIA, Rodica Milena – “Romanian Students’ Opinions on Implementing Artificial Intelligence in Higher Education: A Qualitative Approach”, Transformations in Business & Economics, Vol. 23, No. 2 (62), 2024, pp. 21 – 35. ISSN 1648-4460, WOS: 001247516600001, SSCI Web of Science Categories: BUSINESS, Quartila AIS Q4; ECONOMICS, Quartila AIS Q4; Document Type: Article http://www.transformations.knf.vu.lt/62/gp62.pdf	10	5	2023	0.17	1.020	1	1

3	BĂDIȚOIU, Bianca Raluca; IOAN, Roxana; MUNTEANU, Valentin Partenie; BUGLEA Alexandru – “Investors’ reactions on the publication of integrated reports. Evidence from European stock markets”, E&M Economie a Management (Economics and Management), Vol. 26, Issue 2/2023, pp. 158 – 171, ISSN: 1212-3609 (Print), 2336-5064 (Online) WOS: 001011410800010, SSCI Web of Science Categories: ECONOMICS, Quartila AIS Q4; MANAGEMENT, Quartila AIS Q4; Document Type: Article https://www.ekonomie-management.cz/en/archiv/search/detail/2088-investors-reactions-on-the-publication-of-integrated-reports-evidence-from-european-stock-markets/ https://doi.org/10.15240/tul/001/2023-2-010	10	4	2023	0.164	1.148	1	1
4	DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “The Impact of COVID-19 Crisis on Stock Markets ‘Statistic Complexity’”, Complexity, Complexity in Financial Markets Special Issue, Vol. 2022, ID articol: 5478283, pp. 1 - 15, ISSN: 1076-2787 (Print), 1099-0526 (Online) WOS: 000793373000002, SCIE Web of Science Categories: MULTIDISCIPLINARY SCIENCES, Quartila AIS Q2; MATHEMATICS, INTERDISCIPLINARY APPLICATIONS, Quartila AIS Q3; Document Type: Article https://www.hindawi.com/journals/complexity/2022/5478283/ https://doi.org/10.1155/2022/5478283	6	3	2022	0.334	1.603	0	1

5	DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “A Value-at-Risk forecastability indicator in the framework of a Generalized Autoregressive Score with “Asymmetric Laplace Distribution””, Finance Research Letters, Vol. 45, Martie 2022, nr. articol: 102134, pp. 1 – 14, ISSN: 1544-6123, eISSN: 1544-6131 WOS: 000760370100024, SSCI Web of Science Categories: BUSINESS, FINANCE, Quartila AIS Q1; Document Type: Article https://www.sciencedirect.com/science/article/pii/S1544612321002154 https://doi.org/10.1016/j.frl.2021.102134	10	3	2022	1.311	10.488	1	1
6	DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “Remarks on the behaviour of financial market efficiency during the COVID-19 pandemic. The case of VIX”, Finance Research Letters, Vol. 43, Noiembrie 2021, nr. articol: 101967, pp. 1 – 9, ISSN: 1544-6123, eISSN: 1544-6131 WOS: 000720832100027, SSCI Web of Science Categories: BUSINESS, FINANCE, Quartila AIS Q1; Document Type: Article https://www.sciencedirect.com/science/article/pii/S1544612321000489 https://doi.org/10.1016/j.frl.2021.101967	10	3	2021	1.26	10.080	1	1
Total A. 1.						31.979	5	6

A.2.	Publicatii la edituri de prestigiu international si la alte edituri nationale			
A.2.1	Capitol în carte publicată la o editură internațională din Anexa 1 (punctaj individual 0,25/N)			
	Publicație	N (număr de autori)	Pi	Punctaj final
Total A2.1				0
A.2.2	Carte publicată la o editură națională sau internațională, altele decât în Anexa 1 (punctaj individual 0,2/N)			
	Publicație	N (număr de autori)	Pi	Punctaj final
1	MUTAȘCU, Mihai (coord.), ENACHE, Cosmin, DĂNULEȚIU, Constantin, CRĂȘNEAC, Alexandru, DOGARU, Eugen, Pătru (căs. IOAN), Roxana – “Modele de finanțare a dezvoltării regionale”, Editura Mirton, Timișoara, ISBN 978-973-52-0293-4, 197 pagini, 2008.	6	0.200	0.033
2	IOAN, Roxana – “Modelarea comportamentului investițional pe piața de capital”, Editura Mirton, Timișoara, ISBN 978-973-52-1604-7, 404 pagini, 2016.	1	0.200	0.200
Total A2.2				0.233
A.2.3.	Articol in volume ISI Proceedings (punctaj individual 0,1/N)			
	Publicație	N (număr de autori)	Pi	Punctaj final
1	PIRTEA, Gabriel Marilen, IOAN, Roxana , DIMA, Bogdan, CRISTEA, Ștefana Maria – “The "CO-MOVEMENT" Connection between two Time Series”, Annals of DAAAM & Proceedings, DAAAM International Vienna, ISSN: 1726-9679, Ianuarie 2009, pp. 183 – 184, ISBN 978-3-901509-70-4, WOS: 000282335600092	4	0.100	0.025
Total A.2.3				0.025
Total A.2. (maxim posibil 0.5)				0.258
TOTAL PUNCTAJ PUBLICATII (P)				32.238

B.	Citări în reviste cotate ISI cu scor de influență absolut (AIS) nenul (maxim 10 citari)		
Nr.	Citare	Quartila AIS - JCR 2023	Punctaj
Articol citat: DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “Remarks on the behaviour of financial market efficiency during the COVID-19 pandemic. The case of VIX”, Finance Research Letters, Vol. 43, Noiembrie 2021, nr. articol: 101967, ISSN: 1544-6123, eISSN: 1544-6131, WOS: 000720832100027 Citat de:			
1	Roy Archi, Soni Anchal, Deb Soudeep – “A wavelet-based methodology to compare the impact of pandemic versus Russia-Ukraine conflict on crude oil sector and its interconnectedness with other energy and non-energy markets”, Energy Economics, Vol. 124, August 2023, nr. articol: 106830, Print ISSN: 0140-9883, Online ISSN: 1873-6181, WOS: 001055286400001, DOI10.1016/j.eneco.2023.106830	ECONOMICS:Q1, SSCI	1
2	Tuğsal Doruk, Ömer, Konuk, Serhat, Atici, Rümeyza – “Short-term working allowance and firm risk in the post-COVID-19 period: Novel matching evidence from an emerging market”, Finance Research Letters, Vol. 43, Noiembrie 2021, nr. articol: 102021, ISSN: 1544-6123, eISSN: 1544-6131, WOS: 000720830000018, DOI10.1016/j.frl.2021.102021	BUSINESS, FINANCE: Q1, SSCI	1
3	Scherf, Matthias; Matschke, Xenia; Rieger, Marc Oliver – “Stock market reactions to COVID-19 lockdown: A global analysis”, Finance Research Letters, Vol. 45, Martie 2022, nr. articol: 102245, ISSN: 1544-6123, eISSN: 1544-6131, WOS: 000761168200028, DOI10.1016/j.frl.2021.102245	BUSINESS, FINANCE: Q1, SSCI	1
4	Iyer, Subramanian Rama; Simkins, Betty – “Covid-19 and the Economy: Summary of Research and Future Directions”, Finance Research Letters, Volumul 47, Part B, Iunie 2022, nr. articol: 102801, ISSN: 1544-6123, eISSN: 1544-6131, WOS: 000813465100008, DOI10.1016/j.frl.2022.102801	BUSINESS, FINANCE: Q1, SSCI	1
5	Wang, Zhenkun; Bouri, Elie; Ferreira, Paulo; Jawad Hussian Shahzad, Syed; Ferrer, Román – “A grey-based correlation with multi-scale analysis: S&P 500 VIX and individual VIXs of large US company stocks”, Finance Research Letters, Vol. 48, August 2022, nr. articol: 102872, ISSN: 1544-6123, eISSN: 1544-6131, WOS: 000793536900007, DOI10.1016/j.frl.2022.102872	BUSINESS, FINANCE: Q1, SSCI	1
6	Navratil, Robert, Taylor, Stephen, Vecer, Jan – “On equity market inefficiency during the COVID-19 pandemic”, International Review of Financial Analysis, Vol. 77, Octombrie 2021, nr. articol: 101820, ISSN: 1057-5219, eISSN: 1873-8079, WOS: 000694972000012, DOI10.1016/j.irfa.2021.101820	BUSINESS, FINANCE: Q1, SSCI	1

7	Chunga, Joseph Paul, Yu, Ping – “The impact of external shocks on volatility persistence and market efficiency of the foreign exchange rate regime: evidence from Malawi”, Humanities & Social Sciences Communications, Volume 11, Issue 1, Article Number: 1485, Noiembrie 2024, WOS: 001348908400010, eISSN 2662-9992, DOI10.1057/s41599-024-03957-8	HUMANITIES, MULTIDISCIPLINARY: Q1, SOCIAL SCIENCES, INTERDISCIPLINARY: Q1 SSCI	1
Articol citat: DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “A Value-at-Risk forecastability indicator in the framework of a Generalized Autoregressive Score with “Asymmetric Laplace Distribution””, Finance Research Letters, Vol. 45, Martie 2022, nr. articol: 102134, pp. 1 - 14, ISSN: 1544-6123, eISSN: 1544-6131 Accession number: WOS: 000760370100024 Citat de:			
8	Yang, Hong; Wang, Lina - "Linear asymmetric Laplace fuzzy information granule and its application in short-to-medium term prediction for financial time series", Information Sciences, Volume 662, Article Number: 120278, Martie 2024, WOS: 001182019600001, DOI10.1016/j.ins.2024.120278	COMPUTER SCIENCE, INFORMATION SYSTEMS: Q1, SCIE	1
Articol citat: DIMA, Bogdan; DIMA, Ștefana; IOAN, Roxana – “The Impact of COVID-19 Crisis on Stock Markets ‘Statistic Complexity’”, Complexity, Complexity in Financial Markets Special Issue, Volumul 2022, ID articol: 5478283, pp. 1 - 15, ISSN: 1076-2787 (Print), 1099-0526 (Online), WOS: 000793373000002, https://www.hindawi.com/journals/complexity/2022/5478283/ , https://doi.org/10.1155/2022/5478283 Citat de:			
9	Corzo Santamaría, Teresa; Martin-Bujack, Karin; Portela, Jose; Sáenz-Diez, Rocio – “Early market efficiency testing among hydrogen players”, International Review of Economics & Finance, Vol. 82, Noiembrie 2022, pp. 723 – 742, ISSN: 1059-0560, WOS: 000857103100013, DOI10.1016/j.iref.2022.08.011	BUSINESS, FINANCE: Q2, ECONOMICS: Q2, SSCI	0.75
Articol citat: DONATH, Liliana Eva; IOAN, Roxana ; MANDIMUTSIRA, Tatenda. (2018). „Evaluating the Performance of Socially Responsible Investment Funds”. Scientific Annals of Economics and Business, ISSN-L: 2501-1960, ISSN: 2501-1960 (printed edition), e-ISSN: 2501-3165 (online edition), Vol 65, No 2 (2018), pp. 139 – 158, WOS: 000449720800003, DOI: http://dx.doi.org/10.2478/saeb-2018-0008 , http://saeb.feaa.uaic.ro/index.php/saeb/article/view/1087 ; Citat de:			
10	Useche Alejandro J., Martínez-Ferrero Jennifer, Alayón-Gonzales José Luis – “Socially responsible portfolios, environmental, social, corporate governance (ESG) efficient frontiers, and psychic dividends”, Corporate Social Responsibility and Environmental Management, 06.10.2023, Vol. 31, Issue 2, Martie 2024, pp. 1323-1339, ISSN: 1535-3958, WOS: 001081523700001, DOI10.1002/csr.2635	BUSINESS: Q1, ENVIRONMENTAL STUDIES: Q1, MANAGEMENT: Q1 SSCI	1
TOTAL PUNCTAJ CITARI (C)			9.750

Îndeplinirea condițiilor minime pentru abilitare		
	Punctaj minim	Punctaj obținut
Punctaj publicații (P)	$P \geq 2$	32.238
Punctaj citări (C)	$C \geq 1,2$	9.750
Punctaj final (S)	$S \geq 4$	41.988
Număr articole ISI cu AIS > 0,15	2	6
Număr articole ISI publicate în Core Economic & Infoeconomics	2	5

Timișoara,

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