

**CANDIDAT: Conf. univ. dr. Roxana IOAN**

**Universitatea de Vest din Timișoara**

**Facultatea de Economie și de Administrare a Afacerilor**

**Departamentul: Finanțe, Sisteme Informaționale și Modelare pentru Afaceri**

## **LISTA LUCRĂRIILOR PUBLICATE**

**(i) Lista celor maximum 10 lucrări considerate de candidat a fi cele mai relevante pentru realizările profesionale proprii:**

1. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2021). „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, <https://www.sciencedirect.com/science/article/pii/S1544612321000489>, <https://doi.org/10.1016/j.frl.2021.101967>;
2. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2022). „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, <https://www.sciencedirect.com/science/article/pii/S1544612321002154>, <https://doi.org/10.1016/j.frl.2021.102134>;
3. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2022). „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>;
4. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2025) „The short-run impact of investor expectations’ past volatility on current predictions: The case of VIX”, Journal of International Financial Markets, Institutions and Money, Volumul 98, ID articol: 102084, pp. 1 - 37, ISSN: 1042-4431 (Print), 1873-0612 (Online), WOS: 001368113400001 <https://www.sciencedirect.com/science/article/pii/S1042443124001501> <https://doi.org/10.1016/j.intfin.2024.102084>
5. BĂDIȚOIU, Bianca Raluca; **IOAN, Roxana**; MUNTEANU, Valentin Partenie; BUGLEA, Alexandru. (2023). „Investors’ Reactions on the Publication of Integrated Reports. Evidence from European Stock Markets”. E & M Ekonomie a Management (E & M Economics and Management). Vol. 26 (2023), Issue 2, ISSN: 1212-3609, WOS: 001011410800010 <https://www.ekonomiemanagement.cz/en/archiv/search/detail/2088-investors-reactions-on-the-publication-of-integrated-reports-evidence-from-european-stockmarkets/> <https://doi.org/10.15240/tul/001/2023-2-010>;

6. IORGĂ PISICĂ, Alina; **IOAN, Roxana**; BUCUR, Louisa Maria; POPA, Alexandru; ZAHARIA, Rodica Milena. (2024). „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;  
<http://www.transformations.knf.vu.lt/62/gp62.pdf>
7. 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.faea.uaic.ro/index.php/saeb/article/view/1087>;
8. **IOAN, Roxana**. (2020). „Capital Market Correlations Structure During The Covid-19 Crisis”. Annals of the „Constantin Brâncuși” University of Târgu Jiu, Economy Series, Issue 6/2020, pp. 67 – 79, ISSN 2344 – 3685/ISSN-L 1844 - 7007, <https://www.utgjiu.ro/revista/?page=curent&nr=2020-06>, [https://www.utgjiu.ro/revista/ec/pdf/2020-06/10\\_Ioan.pdf](https://www.utgjiu.ro/revista/ec/pdf/2020-06/10_Ioan.pdf);
9. **IOAN, Roxana**. (2020). „Analiza comparativă a normalității distribuțiilor randamentelor indicilor BET și S&P500” („The normality of returns distributions for BET and S&P 500 Indexes. A comparative analysis”). Revista de Studii Financiare, Vol. 5, Nr. 8, Mai 2020, pp. 35 – 60, ISSN print: 2537-3714, ISSN online: 2559-1347, <https://revista.isfin.ro/en/2020/07/17/analiza-comparativa-a-normalitatii-distributiilor-randamentelor-indicilor-bet-si-sp500-roxana-ioan/>;
10. **IOAN, Roxana**. (2020). „Portfolio selection during crises using Principal Component Analysis”. Timisoara Journal of Economics and Business, Vol. 13, Issue2/2020, pp. 129 – 144, ISSN 2286-0991; ISSN-L 2286-0991, <https://www.tjeb.ro/index.php/tjeb/article/view/342/234>  
DOI: 10.2478/tjeb-2020-0009;

(ii) **Titlul tezei de doctorat și titlul tezei de postdoctorat:**

Teza de doctorat: **Modelarea comportamentului investițional pe piața de capital**

Teza de postdoctorat: **Modelarea riscului pe piața de capital**

(iii) **Lista brevetelor de invenție și a altor titluri de proprietate industrială:**

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(iv) **Lista cărților:**

1. IOAN, Roxana. (2016). „Modelarea comportamentului investițional pe piața de capital”, Editura Mirton, Timișoara, ISBN 978-973-52-1604-7, Nr. pag. 404.
2. MUTAȘCU, Mihai (coord.); ENACHE, Cosmin; DĂNULEȚIU, Constantin; CRÂȘNEAC, Alexandru; DOGARU, Eugen; PĂTRU (căs. IOAN) Roxana. (2008). „Modele de finanțare a dezvoltării regionale”, Editura Mirton, Timișoara, ISBN 978-973-52-0293-4, Nr. pag. 197.

(v) **Lista capitolelor de cărți:**

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(vi) **Lista articolelor / studiilor in extenso, publicate în reviste din fluxul științific internațional principal:**

1. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2025) „The short-run impact of investor expectations' past volatility on current predictions: The case of VIX”, Journal of International Financial Markets, Institutions and Money, Volumul 98, ID articol: 102084, pp. 1 – 37, ISSN: 1042-4431 (Print), 1873-0612 (Online), WOS: 001368113400001  
<https://www.sciencedirect.com/science/article/pii/S1042443124001501>  
<https://doi.org/10.1016/j.intfin.2024.102084>;
2. IORGA PISICĂ, Alina; **IOAN, Roxana**; BUCUR, Louisa Maria; POPA, Alexandru; ZAHARIA, Rodica Milena. (2024). „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  
<http://www.transformations.knf.vu.lt/62/gp62.pdf>;
3. BĂDIȚOIU, Bianca Raluca; **IOAN, Roxana**; MUNTEANU, Valentin Partenie; BUGLEA, Alexandru. (2023). „Investors' Reactions on the Publication of Integrated Reports. Evidence from European Stock Markets”. E & M Ekonomie a Management (E & M Economics and Management). Vol. 26 (2023), Issue 2, ISSN: 1212-3609, WOS: 001011410800010  
<https://www.ekonomie-management.cz/archiv/search/detail/2088-investors-reactions-on-the-publication-of-integrated-reports-evidence-from-european-stock-markets/>;
4. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2022). „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,  
<https://www.sciencedirect.com/science/article/pii/S1544612321002154>,  
<https://doi.org/10.1016/j.frl.2021.102134>;
5. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2022). „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>;
6. DIMA, Bogdan; DIMA, Ștefana; **IOAN, Roxana.** (2021). „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, <https://www.sciencedirect.com/science/article/pii/S1544612321000489>,  
<https://doi.org/10.1016/j.frl.2021.101967>;
7. 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>;
8. PIRTEA, Gabriel Marilen; **IOAN, Roxana**; DIMA, Bogdan; CRISTEA, Ștefana Maria. (2009). „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;
  9. DIMA, Bogdan; ȘIPOŞ Ciprian; **IOAN, Roxana**. (2025) “Is there a Connection between Finance and Innovation?”, Economic Analysis (jurnal publicat de institutul de cercetare “Institut ekonomskih nauka”, Belgrad, Serbia), – în curs de publicare <https://www.library.ien.bg.ac.rs/index.php/ea/article/view/1992>;
  1. **IOAN, Roxana**. (2020). „Portfolio selection during crises using Principal Component Analysis”. Timisoara Journal of Economics and Business, Vol. 13, Issue2/2020, pp. 129 – 144, ISSN 2286-0991; ISSN-L 2286-0991, <https://www.tjeb.ro/index.php/tjeb/article/view/342/234>  
DOI: 10.2478/tjeb-2020-0009;
  10. **IOAN, Roxana**. (2020). „Analiza comparativă a normalității distribuțiilor randamentelor indicilor BET și S&P500” („The normality of returns distributions for BET and S&P 500 Indexes. A comparative analysis”). Revista de Studii Financiare, Vol. 5, Nr. 8, Mai 2020, pp. 35 – 60, ISSN print: 2537-3714, ISSN online: 2559-1347, <https://revista.isfin.ro/en/2020/07/17/analiza-comparativa-a-normalitatii-distributiilor-randamentelor-indicilor-bet-si-sp500-roxana-joan/>;
  11. **IOAN, Roxana**. (2020). „Capital Market Correlations Structure During The Covid-19 Crisis”. Annals of the „Constantin Brâncuși” University of Târgu Jiu, Economy Series, Issue 6/2020, pp. 67 – 79, ISSN 2344 – 3685/ISSN-L 1844 – 7007, <https://www.utgjiu.ro/revista/?page=current&nr=2020-06>, [https://www.utgjiu.ro/revista/ec/pdf/2020-06/10\\_Ioan.pdf](https://www.utgjiu.ro/revista/ec/pdf/2020-06/10_Ioan.pdf);
  12. **IOAN, Roxana**. (2015). „The Co-Movement Connection Between The GDP and The Main Stock Market Index. The Cases of USA and Romania”. Annals of the „Constantin Brâncuși” University of Târgu Jiu, Economy Series, Issue 6/2015, pp. 186 – 192, ISSN 2344 – 3685/ISSN-L 1844 – 7007, [https://www.utgjiu.ro/revista/ec/pdf/2015-06/25\\_Ioan%20Roxana.pdf](https://www.utgjiu.ro/revista/ec/pdf/2015-06/25_Ioan%20Roxana.pdf);
  13. **IOAN, Roxana**. (2015). „The Influence of Stock Market Investors’ Behavior on Business Cycles”. Annals of the „Constantin Brâncuși” University of Târgu Jiu, Economy Series, Issue 6/2015, pp. 136 – 144, ISSN 2344 – 3685/ISSN-L 1844 – 7007, [https://www.utgjiu.ro/revista/ec/pdf/2015-06/17\\_Ioan%20Roxana%201.pdf](https://www.utgjiu.ro/revista/ec/pdf/2015-06/17_Ioan%20Roxana%201.pdf);
  14. **IOAN, Roxana**. (2015). „On The Utility of Sornette’s Crash Prediction Model Within The Romanian Stock Market”. Annals of the „Constantin Brâncuși” University of Târgu Jiu, Economy Series, Issue 5/2015, pp. 96 – 105, ISSN 1844-7007, [https://www.utgjiu.ro/revista/ec/pdf/2015-05/16\\_Ioana%20Roxana.pdf](https://www.utgjiu.ro/revista/ec/pdf/2015-05/16_Ioana%20Roxana.pdf);
  15. CISMASĂ, Laura Mariana; **IOAN, Roxana**. (2015). „On The Importance of Adapting Utility Functions to Investor’s Attitude Towards Risk”. The Annals of the University of Oradea. Economic Sciences, Tom XXV – 2015, pp. 749 – 757, ISSN 1222-569X (printed format), ISSN 1582-5450 (electronic format);

(vii) **Lista publicațiilor in extenso, apărute în lucrări ale principalelor conferințe internaționale de specialitate:**

1. **IOAN, Roxana**; CISMAŞ Laura Mariana. (2013). „Analyzing Bernoulli's decision making criterion, by adapting the utility function to the investor's attitude toward risk”. A VIII-a Conferință Internațională de Cibernetică Economică: DEZVOLTARE ȘI RESURSE – DERS2013, ASE București, 1 – 2 Noiembrie 2013, ISSN: 2247-1820, ISSN-L: 2247-1820;
2. BOLDEA, Monica; **IOAN, Roxana**; PREDA, Gheorghe. (2009). „Social actions cost money. To what extent are private businesses set to meet public interest?”. 14th International Scientific Symposium – The Faculty of Economics, Subotica, Mai 2009, ISSN/ISBN 978-86-7233-223-0;
3. BOLDEA, Monica; **IOAN, Roxana**. (2009). „New Issues for Global Leaders. The Language of Intercultural Leadership”. XIV Conference Scientifique Internationale du Reseau PGV, ”Les defies du developpement durable”, Bratislava 10 – 11 septembrie 2009, ISBN 978-80-225-2801-6;
4. **IOAN, Roxana**. (2009). „The risk of „The Market Portfolio” as a Financial Risk of the Developing Globalized Market. A Comparative Study”. XIV Conference Scientifique Internationale du Reseau PGV, ”Les defies du developpement durable”, Bratislava 10 – 11 septembrie 2009, ISBN 978-80-225-2801-6;
5. **PĂTRU (căs. IOAN), Roxana**. (2008). „A new way of testing the semistrong efficiency of the capital market”. A IV-a Conferință Internațională Economia și Managementul Transformării, Timișoara, 9 – 10 mai 2008, ISSN 1842 – 4880;
6. **PĂTRU (căs. IOAN), Roxana**. (2006). „A Critical Analysis of Sornette's Crash Prediction Model”. The 3<sup>rd</sup> International Workshop IE&SI, Business Information Systems, “E-Everything” in the Knowledge Society, Information Technology in the Global Economy, Socio – Economic Phenomena Modeling, Timișoara, Mai 2006, ISBN (10) 973-661-870-6;
7. **PĂTRU (căs. IOAN), Roxana**. (2005). „Analiza tehnică în sprijinul managementului de portofoliu”. Al III-lea Simpozion Internațional de Management, SIM 2005 – Managementul Organizațiilor în contextul globalizării și integrării Euro – Atlantice, Timișoara, Noiembrie 2005, ISBN (10) 973-125-046-8, ISBN (13) 978-973-125-046-8;

**(viii) Alte lucrări și contribuții științifice sau, după caz, din domeniul creației artistice:**

**viii.1 Participări la conferințe internaționale:**

1. SINOI, Elena; DIMA, Bogdan; **IOAN, Roxana**. (2025). „The Role of Financial Development Features Assessed Through the Lens of an Ant Colony Optimization Approach” 51st EBES CONFERENCE, Roma, John Cabot University, 11 – 13 Aprilie 2025;
2. MICULESCU, Andra; OȚIL, Maria Daniela; **IOAN, Roxana** (2024). „Human capital in the context of industry 4.0: Inferences for EU countries”. International Conference on European Studies Economic Development and Resilience by EU Member States, 8 – 9 Noiembrie, 2024, organizată de Sapienza University of Rome, Department of Social Sciences and Economics in partnership with: West University of Timisoara, Faculty of Economics and Business Administration, University of Malta, Faculty of Economics, Management and Accountancy, University of Latvia, Faculty of Economics and Management, University of Lodz, Faculty of Economics and Sociology, Democritus University of Thrace, Faculty of Management Science and Accounting;

3. DIMA, Bogdan; **IOAN, Roxana**; DIMA, Stefana Maria. (2022). „The time-varying distribution of financial market returns and the business cycle”, 24th INFER Annual Conference 2022, 8 – 10 Iunie 2022, Timișoara, Romania;
4. DIMA, Bogdan; DIMA, Stefana Maria; **IOAN, Roxana**; Pacioagă Simona. (2022). „The spread of exchange rates-related risks: a Bayesian networks analysis”. Joint Conference Euro Working Group for Commodities and Financial Modelling & XIX International Conference on Finance and Banking FIBA 2022, 26 – 27 Mai 2022, București, Romania;
5. DIMA, Bogdan; DIMA, Stefana Maria; **IOAN, Roxana**. (2021). „The Impact of COVID-19 Crisis on Stock Markets ‘Statistic Complexity’”. Joint Conference Euro Working Group for Commodities and Financial Modelling 63rd Meeting & XVIII International Conference on Finance and Banking FIBA 2021, 27 – 29 Mai 2021, București, Romania;
6. **IOAN, Roxana**. (2020). „Deviations from Market Efficiency within the Main Stock Market Indexes, During Crises”. XII International Scientific Conference “Emerging Trends in Business Economics: Towards Competitiveness, Digitalization and Financial Innovation”, Belgrad, Serbia, 28 – 29 Octombrie 2020;
7. **IOAN, Roxana**. (2019). „Changes in Assets’ Returns Distributions During Stock Market Crashes”. The International Scientific Conference “The Challenges of Analyzing Social and Economic Processes in the 21st Century”, Szeged, Ungaria, 7 – 9 Noiembrie 2019;
8. DIMA, Bogdan; JORDAAN, Jacob A.; DIMA, Stefana Maria; **IOAN, Roxana**. (2019). „Institutions and the Global Risk of Stock Markets”. TIMTED 2019, 6 – 8 Iunie 2019, Timișoara, Romania;

#### **viii.2 Participări la conferințe naționale:**

1. **IOAN, Roxana**. (2013). Studiu asupra manifestării “Efectului Sărbătorii” pe piața bursieră din România” – Sesiunea de comunicări științifice în Economie cu tema: „Economia României și educația economică”, FEAA Timișoara, 21 Noiembrie 2013, ISBN 978-973-52-1418-0;
2. DIMA, Bogdan; **PĂTRU (căs. IOAN), Roxana**. (2007). „Eficiență informațională și crash-urile bursiere”. A V-a Sesiune de comunicări Științifice cu tema „Piața de capital”, organizată de Facultatea de Științe Economice din cadrul Universității de Vest din Timișoara și SIF Banat Crișana, Timișoara 8 Iunie 2007, ISSN 1842-3981;

#### **viii.3 Participări la proiecte (granturi) de cercetare**

1. Modele de finanțare a dezvoltării regionale în România în perspectiva aderării și integrării la Uniunea Europeană, Grant CNCSIS, Tip AT, 2007, director proiect Mutașcu Ioan Mihai;
2. „Desvoltarea abilităților antreprenoriale pentru doctoranzi și postdoctoranzi în domeniul științelor economice” / „Development of entrepreneurial skills for doctoral students and postdoctoral researchers in the field of economic sciences”, contract POCU/380/6/13/125015, Cod SMIS 2014+: 125015.

#### **viii.4 Participări la alte proiecte**

1. Proiectul „ROSE – Proiectul privind Învățământul Secundar (Romania Secondary Education Project)”, finanțat prin Acordul de Împrumut nr. 8481-RO semnat între Guvernul României și Banca Internațională pentru Reconstrucție și Dezvoltare și ratificat prin Legea nr. 234/2015, Proiectul FEAA: Servicii socio-educative integrate oferite de FEAA pentru creșterea retenției studenților SSEI-FEAA, cod I/NC/54, tutore în cadrul proiectului FEAA;
2. Proiectul Erasmus+: „Sustainable Accounting, Economic, Finance and Management Education”, director de proiect Conf. univ. dr. Rodica Blidisel, ID Proiect: 2024 1 RO01 KA220 HED 000 255610, perioada de implementare: septembrie 2024 august 2027.

28.04.2025

**Conf. univ. dr. Roxana Ioan**