



Program

Conference on Resilience of emerging market economies to global financial conditions

organized by Centre for Research in Finance, Faculty of Economics and Business Administration, Alexandru Ioan Cuza University of Iaşi, Romtelecom Building, Room 402, 4th floor, 14th Lapusneanu Street, Iaşi

September 20 - 21, 2018, Iași, Romania

Thursday, September 20, 2018

18:30- 21:30 Welcome dinner

Friday, September 21, 2018

08.30-09.00: Welcoming of participants

09.00-09.15: Welcome and Introduction

09.15-10.15: Keynote session **Ali M. Fatemi,** DePaul University, US

10.15-10.30: Coffee break

10.30-11.00: **Claudiu Albulescu**, Politehnica University of Timisoara and CRIEF, University of Poitiers - *Bank financial stability, bank valuation and international oil prices: Evidence from listed Russian public banks*

11.00-11.30: **Anita Todea**, Babeș-Bolyai University Cluj-Napoca - *Genetic diversity and stock price synchronicity* (co-authored with *Alexandru Todea* and *Daiana Petrescu*, Babeș-Bolyai University)





11.30-11.45: Coffee break

11.45-12.15: **Sorin Gabriel Anton**, Alexandru Ioan Cuza University of Iași - Sovereign CDS and stock markets in Central and Eastern European countries: Are feedback effects at work? (co-authored with Anca Elena Afloarei Nucu, Alexandru Ioan Cuza University of Iași)

12.15-12.45: **Dumitru Nicuşor Cărăuşu**, Alexandru Ioan Cuza University of Iasi - *Contagion and comovement in CEE capital markets: Do changes in regulatory framework matter?* (co-authored with *Dan Lupu* and *Mihaela Onofrei*, Alexandru Ioan Cuza University of Iasi)

13.00-14.30:Lunch

14.30-15.30: Keynote session **Alexandru Minea**, Universite d'Auvergne France and Carleton University Canada

15.30-16.00: **Petre Caraiani**, Institute for Economic Forecasting, Romanian Academy - *The Impact of Monetary Policy Shocks on Stock Market Bubbles at Zero Lower Bound: International Evidence* (co-authored with *Adrian Cantemir Calin*, Institute for Economic Forecasting, Romanian Academy)

16.00-16.30: **Luminiţa Roxana Tatarici**, The Bucharest University of Economics Studies - *Determinants of non-performing household loans*. A financial stability perspective

16.30-16.45: Coffee break

16.45-17.15: **Daniela Baluțel**, Alexandru Ioan Cuza University of Iași - *The impact of corporate governance on the firms' risk-taking and growth* (coauthored with *Alin Andrieș*, Alexandru Ioan Cuza University of Iași)

17.15-17.45: **Bogdan Negrea**, Bucharest University of Economic Studies - *The Winner's Curse Pricing Model and its Implications on Liquidity Measuring*

17.45-18.00: End of the conference





Organizing Committee

Prof. Mihaela ONOFREI

Prof. Ovidiu STOICA

Assoc. Prof. Alin ANDRIES

Assoc. Prof. Mircea ASANDULUI

Contact/ Supplementary information

http://www.feaa.uaic.ro/crf/conference.php

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