



## LISTA DE LUCRĂRI

**Prof. Univ. Dr. Abil. ANDRIEȘ A. MARIUS ALIN**

### **A. Cele mai reprezentative lucrări**

1. Andrieș A.M., Nistor, S. (2018) Systemic Risk and Foreign Currency Positions of Banks: Evidence from Emerging Europe, *Eastern European Economics*, 56(5): 382-421
2. Andrieș A.M., Capraru B., Nistor S. (2018) Corporate Governance and Efficiency in Banking: Evidence from Emerging Economies, *Applied Economics*, 50(34-35): 3812-3832
3. Andrieș A.M., Fischer A., Yesin P. (2017) The impact of international swap lines on stock returns of banks in emerging markets, *Journal of Banking & Finance*, 75: 215-234.
4. Andrieș A.M., Brown M. (2017) Credit booms and busts in emerging markets: The role of bank governance and regulation, *Economics of Transition*, 25(3): 377-437.
5. Andrieș A.M., Nistor S. (2016) Systemic risk, corporate governance and regulation of banks across emerging countries. *Economics Letters*, 144: 59-63
6. Paraschiv F., Mudry P.A., Andrieș A.M. (2015) Stress-testing for portfolios of commodity futures. *Economic Modelling*, 50: 9-18
7. Andrieș A.M., Capraru B (2014) The nexus between competition and efficiency: the European banking industries experience. *International Business Review*. 23(3): 566-579
8. Andrieș A.M., Capraru B. (2013) Impact of Financial Liberalization on Banking Sectors Performance from Central and Eastern European Countries, *PLoS ONE* 8(3): e59686. DOI:10.1371/journal.pone.0059686
9. Andrieș A.M., Tiwari A.K., Mutascu M. (2013) Decomposing time-frequency relationship between producer price and consumer price indices in Romania through wavelet analysis, *Economic Modelling*, 31(2): 151-159
10. Andrieș Marius Alin (2011) The determinants of bank efficiency and productivity growth in the Central and Eastern European banking systems, *Eastern European Economics*, 49(6): 38–60

### **B1. Teza de doctorat**

**„Băncile și intermedierea financiară în România”**

### **B2. Teza de abilitare**

**”Empirical essays in banking and finance: Efficiency, competition and causality”**

### **C.1. Cărți științifice publicate:**

1. Andrieș A.M., Melnic F., Pleșcău I., Sprincean N., *Riscuri bancare și stabilitate financiară. Rolul guvernantei și al reglementărilor*, 2017, Editura Universității Alexandru Ioan Cuza Iași, ISBN: 978-606-714-379-9
2. Cocriș V., Sireteanu E., Andrieș A.M., *Activitatea Bancară și Integrarea Monetară Europeană*, Editura Universității „Alexandru Ioan Cuza”, Iași, 2013, ISBN: 978-973-703-871-5
3. Andrieș A.M., *Performanța Bancară. Analiza profitabilității, competiției și eficienței activității bancare*, Editura ASE Bucuresti, 2013, ISBN 978-606-505-651-0
4. Vasile Cocriș, Alin Marius Andrieș, *Managementul riscurilor și al performanțelor bancare*, Wolters Kluwer, București, 2010, ISBN 978-606-8201-27-6
5. Prisacariu Maria, Ursu Silviu, Andries Marius Alin, *Piețe și instrumente financiare*, Editura Universității „Alexandru Ioan Cuza”, Iași, 2008, ISBN: 978-973-703-391-8

### **C.2. Capitole în cărți științifice:**

1. Dobrescu, L., Andrieș A.M., *The link to the past and the post-communist welfare state*, în Börsch-Supan, A., Bristle, J., Andersen-Ranberg, K., Brugiavini, A., Jusot, F., Litwin, H., and Weber, G. (Eds.), (in press). *Health and socioeconomic status over the life course: First results from SHARE waves 6 and 7*. Berlin/Boston: De Gruyter. Print-ISBN: 978-3-11-061723-8 (E-Book: 978-3-11-061724-5 and E-PUB: 978-3-11-061745-0)

### **D. Articole științifice publicate în extenso în:**

#### **1. Reviste cotate ISI**

1. Andrieș A.M., Nistor S., Sprincean N. (2018 forthcoming) *The Impact of Central Bank Transparency on Systemic Risk. Evidence from Central and Eastern Europe*, *Research in International Business and Finance*, DOI: 10.1016/j.ribaf.2018.06.002
2. Andrieș A.M., Nistor, S. (2018) *Systemic Risk and Foreign Currency Positions of Banks: Evidence from Emerging Europe*, *Eastern European Economics*, 56(5): 382-421
3. Andrieș A.M., Melnic F., Nistor S. (2018) *Effects of Macroprudential Policy on Systemic Risk and Bank Risk Taking*, *Czech Journal of Economics and Finance*, 68(3): 202-244
4. Andrieș A.M., Capraru B.S., Nistor S. (2018) *Corporate Governance and Efficiency in Banking: Evidence from Emerging Economies*, *Applied Economics*, 50(34-35): 3812-3832
5. Toader, T., Onofrei, M., Popescu, A.I., Andrieș A.M. (2018) *Corruption and Banking Stability: Evidence from Emerging Economies*, *Emerging Markets Finance and Trade*, 54(3): 591-617
6. Andrieș A.M., Ichnatov I., Sprincean N. (2017) *Do the seasonal anomalies still exist in Central and Eastern European countries? A conditional variance approach*, *Romanian Journal of Economic Forecasting*, 20(4): 60-83
7. Andries A.M., Fischer A., Yesin P. (2017) *The impact of international swap lines on stock returns of banks in emerging markets*, *Journal of Banking & Finance*, 75: 215-234.
8. Andries A.M., Brown M. (2017) *Credit booms and busts in emerging markets: The role of bank governance and regulation*, *Economics of Transition*, 25(3): 377-437.
9. Andries A.M., Capraru B., Ichnatov I., Tiwari A.K. (2017) *The Relationship between Exchange Rates and Interest Rates in a Small Open Emerging Economy: The case of*

Romania, *Economic Modelling*, 67: 261-274

10. Andrieş A.M., Vîrlan C. (2017) Risk arbitrage: Are cross – border M&A deals more risky? *Economic Research*, 30(1): 1367-1389
11. Andrieş A.M., Ihnatov I., Foca M., Ursu S.G. (2016) The impact of the recent crisis on the financing of European SMEs, *Journal of Economics*, 64(6): 539-559.
12. Andrieş A.M., Nistor S. (2016) Systemic risk, corporate governance and regulation of banks across emerging countries. *Economics Letters*, 144: 59-63
13. Andrieş A.M., Ursu S.G. (2016) Financial crisis and bank efficiency: An empirical study of European Banks. *Economic Research*, 29(1): 485-497
14. Andries A.M., Ihnatov I., Tiwari A.K. (2016) Comovement of exchange rates: A wavelet analysis, *Emerging Markets Finance and Trade*, 52(3): 574-588
15. Andrieş A.M., Corovei, E., Mutu, S. (2015) Liquid reserves accumulation during the financial crisis. Empirical evidence from the European banking system, *Transformations in Business & Economics*, 14(35A): 443-463
16. Paraschiv F., Mudry P.A., Andrieş A.M. (2015) Stress-testing for portfolios of commodity futures. *Economic Modelling*, 50: 9-18
17. Rotilă D.M., Onofrei M., Andrieş A.M. (2015), The relation between stock returns, trading volume and return volatility of the CEE banks, *Transformations in Business & Economics*, 14(35A): 478-497
18. Andries A.M., Ihnatov I., Tiwari A.K. (2014) Analyzing time-frequency relationship between interest rate, stock price and exchange rate through continuous wavelet. *Economic Modelling*, 41: 227-238
19. Andries A.M., Capraru B. (2014) The nexus between competition and efficiency: the European banking industries experience. *International Business Review*, 23(3): 566-579
20. Andries A.M., Capraru B. (2014). Convergence of Bank Efficiency in Emerging Markets: The Central And Eastern European Countries' Experience. *Emerging Markets Finance and Trade*, 50(4): 9-30
21. Andrieş A.M., Mutu S., Ursu S.G. (2014) Impact of institutions, financial reform and economic governance on bank performance. *Transformations in Business & Economics*. 13(33C): 410-429
22. Andries A.M., Mutascu M., Tiwari A.K. (2013) Decomposing time-frequency relationship between producer price and consumer price indices in Romania through wavelet analysis, *Economic Modelling*, 31(2): 151-159
23. Andries A.M., Mehdian S., Stoica O. (2013) The impact of European Integration on Efficiency and Productivity Growth of Romanian Banks, *Engineering Economics*, 24(3): 187 -197
24. Andries A.M., Capraru B. (2013) Impact of Financial Liberalization on Banking Sectors Performance from Central and Eastern European Countries, *PLoS ONE* 8(3): e59686. DOI:10.1371/journal.pone.0059686
25. Andries A.M., Capraru B. (2012) Competition and efficiency in EU27 banking systems, *Baltic Journal of Economics*, 12(1): 41-60
26. Andries A.M. (2011) The determinants of bank efficiency and productivity growth in the Central and Eastern European banking systems, *Eastern European Economics*, 49(6): 39–60
27. Andries A.M., Cocris V. (2010) A Comparative Analysis of the Efficiency of Romanian Banks, *Romanian Journal of Economic Forecasting*, 13(4): 54-75

## 2. Reviste indexate în baze de date internaționale

1. Andrieș A.M., Ieșan-Muntean F., Nistor S. (2016) The effectiveness of policy interventions in CEE countries, *Eastern Journal of European Studies*, 7(1): 93-124
2. Andrieș A.M., Cocriș V., Pleșcău I. (2015) Low interest rates and bank risk-taking: Has the crisis changed anything? Evidence from the Eurozone, *Review of Economic and Business Studies*, 8(1): 127 – 150
3. Andrieș A.M., Cocriș V., Ursu S. (2012) Determinants of Bank Performance in CEE Countries, *Review of Economic and Business Studies*, 5(2): 165 – 178
4. Cocriș V., Nichitean A.L., Andrieș A.M. (2011) The impact of mergers and acquisitions on banking performance, *Review of Economic and Business Studies (REBS)*, 4(1): 79 – 92
5. Andrieș Marius Alin (2009) What role have banks in financial crises?, *Review of Economic and Business Studies (REBS)*, 2(1): 149-160,
6. Andrieș A.M. (2009) A comparative analysis of performance and soundness indicators of the main Romanian banks, *Analele Științifice ale Universității "Alexandru Ioan Cuza" Iași, secțiunea Științe Economice*, 56: 45-70
7. Andrieș A.M. (2008) Monetary Policy Transmission Mechanism In Romania - A VAR Approach, *Theoretical and Applied Economics*, 11(528)(supplement): 250-260

### ***E. Articole științifice publicate în extenso în volumele conferințelor internaționale de specialitate:***

1. Andrieș Marius Alin, Căpraru Bogdan, *Impact of European Integration on Banks' Efficiency*, în Mehtap ÖZŞAHİN (Editor) **The Proceedings of 8th International Strategic Management Conference**, Beykent University, 2012, ISBN 978-605-60771-9-7
2. Andrieș Marius Alin, Bogdan Capraru *How Does EU Banking Competition Impact Financial Stability?*, Stanislav Polouček and Daniel Stavárek (Editori) **LESSONS LEARNED FROM THE FINANCIAL CRISIS** Proceedings of 13th International Conference on Finance and Banking, Karviná : Silesian University, School of Business Administration, 2011, pp. 3-11. ISBN 978-80-7248-708-0

### ***F. Alte lucrări (Working papers):***

1. Andrieș A.M., Nistor S., Ongena, S., Sprincean N. On Becoming an O-SII ('Other Systemically Important Institution') (*R&R Journal of Banking and Finance*)
2. Andrieș A.M., Mehdian, S., Stoica O. Impact of board gender on the bank performance and risk in emerging markets (*R&R Journal of East European Management Studies*)
3. Andrieș A.M., Melnic, F. Macroprudential policies and economic growth
4. Andrieș A.M., Capraru B, Mínguez-Vera A., Nistor S., Gender diversity on boards and bank efficiency across Emerging Europe
5. Andrieș A.M., Sprincean N., Tunaru, R. Systemic risk spillovers and interconnectedness between systemically important banks
6. Andrieș A.M., Melnic, F. The nexus between macroprudential policy and credit growth
7. Andrieș A.M., Pleșcău I. The Risk-Taking Channel of Monetary Policy: Do Macroprudential Regulation and Central Bank Independence Influence the Transmission of Interest Rates?