



Scientific activity

Asist. univ. dr. Nicu Sprincean

Ph.D. thesis

“Business Cycles and Systemic Risk”. Supervisor: prof. univ. dr. hab. Alin Marius Andrieș

Scientific books / Chapters in scientific books

1. Andrieș, A.M., Ongena, S., **Sprincean, N.**, 2020. *The Effects of the COVID-19 Pandemic Through the Lens of the CDS Spreads*, in Billio, M., Varotto, S. (eds): A New World Post COVID-19. Lessons for Business, the Finance Industry and Policy Makers. Edizioni Ca'Foscari. DOI: <http://doi.org/10.30687/978-88-6969-442-4/006>
2. Andrieș, A.M., Melnic, F., Pleșcău, I., **Sprincean, N.**, 2017. *Riscuri bancare și stabilitate financiară. Rolul guvernancei și al reglementărilor*. Editura Universității Alexandru Ioan Cuza Iași, ISBN: 978-606-714-379-9

Scientific articles

Journals indexed ISI

1. Andrieș, A.M., **Sprincean, N.**, 2020. *Cyclical Behaviour of Systemic Risk in the Banking Sector*. *Applied Economics*. DOI: <https://doi.org/10.1080/00036846.2020.1822511> (IF 2019: 1,103)
2. Andrieș, A.M., Nistor, S., Ongena, S., **Sprincean, N.**, 2020. *On Becoming an O-SII (“Other Systemically Important Institution”)*. **Journal of Banking and Finance** 111, 105723. DOI: <https://doi.org/10.1016/j.jbankfin.2019.105723> (IF 2019: 2,269; AIS 2019: 1,037)
3. Andrieș, A.M., Nistor, S., **Sprincean, N.**, 2020. *The Impact of Central Bank Transparency on Systemic Risk—Evidence from Central and Eastern Europe*. **Research in International Business and Finance** 51. DOI: <https://doi.org/10.1016/j.ribaf.2018.06.002> (IF 2019: 1,801)
4. Andrieș, A.M., Ihnatov, I., **Sprincean, N.**, 2017. *Do Seasonal Anomalies Still Exist in Central and Eastern European countries? A Conditional Variance Approach*.



Romanian Journal of Economic Forecasting 20(4), 60-83 (IF 2019: 0.756; AIS 2019: 0,070)

Journals indexed in international databases

1. **Sprincean, N.**, 2019. *Early Warning Indicators for Macrofinancial Activity in Romania*. Review of Economic and Business Studies 12(1), 137-162

Working Papers

1. Andrieș, A.M., Podpiera, A.M., **Sprincean N.**, 2020. *Central Bank Independence and Systemic Risk*. BOFIT Discussion Papers No. 13/2020. Available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3641817
2. Andrieș, A.M., Ongena, S., **Sprincean N.**, Tunaru, R., 2020. *Risk Spillovers and Interconnectedness Between Systemically Important Institutions*. Swiss Finance Institute Research Paper No. 20-40. Available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3597962
3. Andrieș, A.M., Ongena, S., **Sprincean, N.**, 2020. *The COVID-19 Pandemic and Sovereign Bond Risk*. Swiss Finance Institute Research Paper No. 20-42. Available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3605155
4. Andrieș, A.M., Homocianu, D., Ploeanu, A.P., **Sprincean, N.**, 2020. *Institutional and human-nature determinants of financial investment behavior across European households*. Available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3688015

National and international conferences

1. Andrieș, A.M., Nistor, S., Ongena, S., **Sprincean, N.**, 2017. *The Impact of Regulatory Changes on Systemically Important Institutions*. International Finance and Banking Conference (FI BA), Bucharest, Romania, March 30-31, 2017.
2. Andrieș, A.M., Ihnatov, I., **Sprincean, N.**, 2017. *Do the Seasonal Anomalies Still Exist in Central and Eastern European Countries? A Conditional Variance Approach*. Conferința Științifică Anuală a Economistilor Români din Mediul Academic din Străinătate (ERMAS), Cluj-Napoca, Romania, July 26-28, 2017.
3. Andrieș, A.M., Ihnatov, I., **Sprincean, N.**, 2017. *Do the Seasonal Anomalies Still Exist in Central and Eastern European Countries? A Conditional Variance Approach*. Annual Conference of the Romanian Financial Supervisory Authority, Bucharest, Romania, May 26, 2017.
4. Andrieș, A.M., Nistor, S., Ongena, S., **Sprincean, N.**, 2017. *On Becoming an O-SII –*



- Other Systemically Important Institution. International Network for Economic Research (INFER), Bordeaux, France, June 7-9, 2017.
5. Andrieș, A.M., Nistor, S., Ongena, S., **Sprincean, N.**, 2017. Market Reaction to the Assessment of Other Systemically Important Institutions. European Economics and Finance Society (EEFS), Ljubljana, Slovenia, June 22-25, 2017.
 6. Andrieș, A.M., Nistor, S., Ongena, S., **Sprincean, N.**, 2018. On Becoming an O-SII – Other Systemically Important Institution. European Economics and Finance Society (EEFS), London, United Kingdom, June 21-24, 2018.
 7. Andrieș, A.M., **Sprincean, N.**, Tunaru, R., 2018. Systemic Risk Spillovers and Interconnectedness Between Systemically Important Banks. Conferința Științifică Anuală a Economiștilor Români din Mediul Academic din Străinătate (ERMAS), Iași, Romania, July 25-27, 2018.
 8. Andrieș, A.M., **Sprincean, N.**, Tunaru, R., 2018. Systemic Risk Spillovers and Interconnectedness Between Systemically Important Banks. International Conference on European Financial Regulation (EUFIRE), Iași, Romania, May 18-19, 2018.
 9. Andrieș, A.M., Podpiera, A.M., **Sprincean, N.**, 2019. The Impact of Central Bank Independence on Systemic Risk Contribution. Evidence from a Global Sample of Banks. International Conference on European Financial Regulation (EUFIRE), Iași, Romania, May 17-18, 2019.
 10. Andrieș, A.M., **Sprincean, N.**, Tunaru, R., 2019. Systemic Risk Spillovers and Interconnectedness Between Systemically Important Banks. European Financial Management Association (EFMA), Ponta Delgada, Portugal, June 26-29, 2019.
 11. **Sprincean, N.**, 2019. Cyclical Behaviour of Systemic Distress in the Banking Sector: An Empirical Investigation. Conferința Științifică Anuală a Economiștilor Români din Mediul Academic din Străinătate (ERMAS), Cluj-Napoca, Romania, July 31-August 2, 2019.
 12. Andrieș, A.M., **Sprincean, N.**, Tunaru, R., 2019. Systemic Risk Spillovers and Interconnectedness Between Systemically Important Institutions. Conference on Systemic Risk and Financial Stability, Freiburg, Germany, September 19-20, 2019.